NUVEEN SENIOR INCOME FUND Form N-CSRS April 05, 2013

#### UNITED STATES

#### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## FORM N-CSR

#### CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number

811-09571

Nuveen Senior Income Fund (Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive

Chicago, IL 60606 (Address of principal executive offices) (Zip code)

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

Chicago, IL 60606 (Name and address of agent for service)

Registrant s telephone number, including area code:

(312) 917-7700

Date of fiscal year July 31 end:

Date of reporting period: January 31, 2013

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

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A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. SS. 3507.

ITEM 1. REPORTS TO SHAREHOLDERS

**Closed-End Funds** 

**Nuveen Investments** 

**Closed-End Funds** 

Seeks high current income from portfolios of senior corporate loans.

Semi-Annual Report

January 31, 2013

Nuveen Senior Income Fund

NSL

Nuveen Floating Rate Income Fund JFR

Nuveen Floating Rate Income Opportunity Fund

JRO

Nuveen Short Duration Credit Opportunities Fund

JSD

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If you receive your Nuveen Fund distributions and statements from your financial advisor or brokerage account.

## OR

#### www.nuveen.com/accountaccess

If you receive your Nuveen Fund distributions and statements directly from Nuveen.

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Chairman's Letter to Shareholders

#### Dear Shareholders,

Despite the global economy's ability to muddle through the many economic headwinds of 2012, investors continue to have good reasons to remain cautious. The European Central Bank's decisions to extend intermediate term financing to major European banks and to support sovereign debt markets have begun to show signs of a stabilized euro area financial market. The larger member states of the European Union (EU) are working diligently to strengthen the framework for a tighter financial and banking union and meaningful progress has been made by agreeing to centralize large bank regulation under the European Central Bank. However, economic conditions in the southern tier members are not improving and the pressures on their political leadership remain intense. The jury is out on whether the respective populations will support the continuing austerity measures that are needed to meet the EU fiscal targets.

In the U.S., the Fed remains committed to low interest rates into 2015 through its third program of Quantitative Easing (QE3). Inflation remains low but a growing number of economists are expressing concern about the economic distortions resulting from negative real interest rates. The highly partisan atmosphere in Congress led to a disappointingly modest solution for dealing with the end-of-year tax and spending issues. Early indications for the new Congressional term have not given much encouragement that the atmosphere for dealing with the sequestration legislation and the debt ceiling issues, let alone a more encouraging trends for the U.S. economy: house prices are beginning to recover, banks and corporations continue to strengthen their financial positions and incentives for capital investment in the U.S. by domestic and foreign corporations are increasing due to more competitive energy and labor costs.

During 2012 U.S. investors have benefited from strong returns in the domestic equity markets and solid returns in most fixed income markets. However, many of the macroeconomic risks of 2012 remain unresolved, including negotiating through the many U.S. fiscal issues, managing the risks of another year of abnormally low U.S. interest rates, sustaining the progress being made in the euro area and reducing the potential economic impact of geopolitical issues, particularly in the Middle East. In the face of these uncertainties, the experienced investment professionals at Nuveen Investments seek out investments that are enjoying positive economic conditions. At the same time they are always on the alert for risks in markets subject to excessive optimism or for opportunities in markets experiencing undue pessimism. Monitoring this process is a critical function for the Fund Board as it oversees your Nuveen Fund on your behalf.

As always, I encourage you to communicate with your financial consultant if you have any questions about your investment in a Nuveen Fund. On behalf of the other members of your Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

Robert P. Bremner Chairman of the Board March 25, 2013

#### Portfolio Managers' Comments

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Nuveen Senior Income Fund (NSL) Nuveen Floating Rate Income Fund (JFR) Nuveen Floating Rate Income Opportunity Fund (JRO) Nuveen Short Duration Credit Opportunities Fund (JSD)

NSL, JFR and JRO are managed by Gunther Stein and Scott Caraher of Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments. JSD is managed by Gunther, Scott and Jenny Rhee. Here the managers discuss their management strategies and performance of the Funds for the six-month period ended January 31, 2013.

# What key strategies were used to manage the Funds during the six-month period ended January 31, 2013?

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by investing primarily in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, and equity securities and warrants acquired in connection with an investment in senior loans. A significant portion of each Fund's assets may be invested in instruments that, at the time of investment, are rated below investment grade or are unrated but judged by Symphony to be of comparable quality.

JSD seeks to provide current income and the potential for capital appreciation. In seeking to achieve this, the Fund invests primarily in a blended portfolio of below investment grade adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may also make limited tactical investments in other types of debt instruments and may enter into tactical short positions consisting primarily of high yield debt.

## How did the Funds perform over this six-month period?

The performance of the Funds, as well as the performance of comparative market indexes, is presented in the accompanying table.

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares.

For additional information, see the individual Performance Overview for your Fund in this report.

\* JFR's since inception return is from 3/25/04. JRO's since inception return is from 7/27/04. JSD's since inception return is from 5/25/11.

\*\* Refer to the Glossary of Terms Used in this Report for definitions. Indexes are not available for direct investment.

## Average Annual Total Returns on Common Share Net Asset Value (NAV)

For periods ended 1/31/13

	Cumulative			
Fund	6-Month	1-Year	5-Year	10-Year
NSL	8.59%	14.82%	8.31%	8.09%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	5.52%	5.13%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	5.73%	5.52%
	Cumulative			Since
Fund	6-Month	1-Year	5-Year	Inception*
JFR	9.32%	15.20%	8.09%	5.70%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	5.52%	4.98%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	5.73%	4.97%
JRO	9.46%	16.00%	9.06%	6.36%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	5.52%	5.47%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	5.73%	4.97%
JSD	7.07%	13.02%	N/A	10.47%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	N/A	5.09%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	N/A	5.31%
For the six-month period ending January 31, 2013, NSL, JFR, JRO and JSD outperformed both the				
Barclays U.S. Aggregate Bond Ind	dex and the CSFB I	_everaged Loan	Index.	

Our Clear Channel Communications Inc. Term Loans and high yield bonds were strong performers during the period for all four Funds. Clear Channel is a diversified media and entertainment company. Also performing well were the First and Second Lien Loans of IPC Systems, Inc. IPC is mainly involved in manufacturing and servicing communication systems for financial services firms.

There was an advantageous environment for the senior loan market in which NSL, JFR, JRO and JSD invested during the reporting period. Overall economic conditions remained supportive of the senior loan

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asset class, demand for senior loans remained strong and volatility and risk aversion remained generally low. With the exception of the "fiscal cliff" uncertainty in late 2012, which largely had a minor impact on senior loans and other risk assets, the period provided an ideal backdrop for leveraged credits.

The average price of senior loans rallied during the reporting period according to the CSFB Leveraged Loan Index. Meanwhile defaults within the senior loan market remained low. In addition to the generally limited default environment, risk is expected to be concentrated in specific areas: companies with highly leveraged capital structures (in particular loans used to finance aggressive leveraged buyout transactions), companies whose businesses are in cyclical decline (natural gas and coal producers) and issuers whose business are potentially in a secular downturn (publishers, brick-and-mortar retailers).

In addition to relatively strong fundamentals, so-called "technicals" within the senior loan asset class remained favorable throughout the period. Technicals refer to the supply and demand balance for senior loans. In recent years, technicals have played an important

role in the pricing of senior loans, which trade in the secondary market in a similar fashion to high yield corporate bonds. On the supply side, the new issue environment for loans has been robust. In many cases, however, these newly-issued loans were used to refinance existing loan facilities, with the net effect not adding significantly to net supply. According to Credit Suisse, approximately 60% of new loans issued during the period were used for refinancing.

The market rallied broadly, with lower quality assets generally outperforming more defensive issues. As yields have compressed and investors have become more comfortable with the economic environment, higher yield names have generally led more defensive names. We believe that, while the economy remains favorable, credit selection will become increasingly important as several pockets of risk have emerged. With senior loans trading around par, negative news such as earnings misses could cause loans to trade down quite dramatically as many issues remain priced for a recovery.

The Funds' positions in Cengage Learning, Inc. detracted from overall performance. The company's term loan declined following an earnings miss and a downgrade of the education solution provider's credit rating.

In addition to recent awareness about the loan asset class, there was increased focus on the structure of many senior loans in the market, which includes what are referred to as "LIBOR floors." These are fairly recent developments and worthy of discussion. The coupon on most senior loans consists of both LIBOR (generally 90-day U.S. LIBOR) plus a spread. As an example, a senior loan might have a coupon structure of "LIBOR plus 400 basis points (bp)" in which the coupon consists of 90-day LIBOR, plus 400bp. However, given today's relatively low LIBOR rate, many issuers have put in place LIBOR floors in order to enhance the yield (and demand from investors) for newly issued loans. LIBOR floors, as the name suggest, put a "floor" on the reference LIBOR rate. Usually LIBOR floors range from 150bp to 50bp. Again looking at an example, a loan with a LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this case, the effective coupon is 5% (100bp + 400bp). Therefore, as LIBOR rises from current levels the yield on a senior loan with a LIBOR floor will not rise in lockstep until after the reference LIBOR rate exceeds the LIBOR floor. Because of this, the effective duration of loans (and convexity) is extended somewhat, though not dramatically. Despite LIBOR floors, which effect roughly 70% of the senior loan market and portfolio, we believe that the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

# Fund Leverage and Other Information

## IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through bank borrowings. The Funds use leverage because their managers believe that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. Leverage had a positive impact on the performance of the Funds over this reporting period. During the period, the Funds continued to invest in interest rate swap contracts to partially fix the interest cost of their leverage. This had a very small positive effect on performance during the period.

## **RISK CONSIDERATIONS**

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation. Shares of closed-end funds are subject to investment risks, including the possible loss of principal invested. Past performance is no guarantee of future results.

**Investment, Market and Price Risk.** An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the corporate securities owned by the Funds, which generally trade in the over-the-counter markets. Shares of closed-end investment companies like the Fund frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

**Leverage Risk.** The Funds' use of leverage creates the possibility of higher volatility for the Funds' per share NAV, market price, and distributions. Leverage risk can be introduced through regulatory leverage (issuing preferred shares or debt borrowings at the Fund level) or through certain derivative investments held in a Fund's portfolio. Leverage typically magnifies the total return of a Fund's portfolio, whether that return is positive or negative. The use of leverage creates an opportunity for increased common share net income, but there is no assurance that a Fund's leveraging strategy will be successful.

**Tax Risk.** The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

**Issuer Credit Risk.** This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

**Illiquid Securities Risk.** This is the risk that a Fund may not be able to sell securities in its portfolio at the time or price desired by the Fund.

**Non-Investment Grade or Below-Investment Grade Risk.** Investments in securities below investment grade quality are predominantly speculative and subject to greater volatility and risk of default.

**Unrated Investment Risk.** In determining whether an unrated security is an appropriate investment for a Fund, the manager will consider information from industry sources, as well as its own quantitative and qualitative analysis, in making such a determination. However, such a determination by the manager is not the equivalent of a rating by a rating agency.

**Senior Loan Risk.** Senior loans, both secured and unsecured, may not be rated by a national rating agency at the time of investment, generally will not be registered with the Securities and Exchange Commission (SEC) and generally will not be listed on a securities exchange. In addition, the amount of public information available with respect to senior loans generally is less extensive than that available for more widely rated, registered and exchange-listed securities.

**Risks from Unsecured Adjustable Rate Loans or Insufficient Collateral Securing Adjustable Rate Loans.** Some of the adjustable rate loans in which a Fund may invest will be unsecured, thereby increasing the risk of loss to the Fund in the event of issuer default. Other adjustable rate loans may be secured by specific collateral, but there can be no assurance that liquidating this collateral would satisfy a borrower's obligation to the Fund in the event of borrower default, or that such collateral could be readily liquidated under such circumstances.

**Derivatives Strategy Risk.** Derivative securities, such as calls, puts, warrants, swaps and forwards, carry risks different from, and possibly greater than, the risks associated with the underlying investments.

**Interest Rate Risk.** Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

**Reinvestment Risk.** If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original bond that generated the income.

Common Share Distribution and Price Information

## **Distribution Information**

The following information regarding the Funds' distributions is current as of January 31, 2013, and will likely vary over time based on each Fund's investment activity and portfolio investment value changes.

During the six-month reporting period, JSD and JRO had one monthly distribution increase, while JSD received two monthly dividend increases. NSL did not have any increases during the period.

The Funds employ leverage through the use of bank borrowings. Financial leverage provides the potential for higher earnings (net investment income), total returns and distributions over time, but as noted earlier also increases the variability of common shareholders' NAV per share in response to changing market conditions.

During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of January 31, 2013, all four Funds had positive UNII balances, based upon our best estimate, for tax purposes and positive UNII balances.

## **Common Share Repurchases**

During November 2012, the Nuveen Funds Board of Directors/Trustees reauthorized the Funds' open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding common shares.

As of January 31, 2013, and since the inception of the Funds' repurchase programs, JFR and JRO have cumulatively repurchased and retired their common shares as shown in the accompanying table. Since the inception of the Funds' repurchase programs, NSL and JSD have not repurchased any of their outstanding common shares.

Fund	Common Shares Repurchased and Retired	% of Outstanding Common Shares
JFR	147,593	0.3%
JRO	19,400	0.1%
During the current shares.	reporting period, JFR and JRO did	not repurchase any of their outstar

## **Common Share Shelf Equity Programs**

During the current reporting period, NSL, JFR and JRO had registration statements filed with the SEC authorizing the Funds to issue an additional 3.2 million, 4.7 million and 3.1 million common shares, respectively, through their equity shelf programs. During the current reporting period, JSD filed a registration statement with the SEC authorizing the Fund to issue an additional 1.0 million shares through an equity shelf program, which is not yet effective.

Under these equity shelf programs, the Funds, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price at or above each Fund's NAV per common share.

During the current reporting period, NSL, JFR and JRO sold common shares through their shelf equity programs at a weighted average premium to NAV per common share as shown in the accompanying table.

	Common Shares Sold through	Weighted Average Premium to NAV	
Fund	Shelf Offering	Per Common Share Sold	
NSL	2,609,901	3.72%	
JFR	3,488,580	2.39%	
JRO	3,100,000	3.20%	
During March 20	)13 (subsequent to the close of this i	reporting period). NSL, JFR and JRO file	ed

During March 2013 (subsequent to the close of this reporting period), NSL, JFR and JRO filed registration statements with the SEC authorizing the Funds to issue an additional 8.8 million, 12.9 million and 8.5 million common shares, respectively, through their equity shelf programs.

## **Common Share Price Information**

As of January 31, 2013, and during the six-month reporting period, the Funds were trading at (+) premiums to their common share NAVs as shown in the accompanying table.

	1/31/1	3 Six-l	Month Average
Fund	(+) Prem	ium (	+) Premium
NSL	(+)5.70%	(+)2.84%	
JFR	(+)3.14%	(+)1.72%	
JRO	(+)6.96%	(+)3.11%	
JSD	(+)3.46%	(+)1.64%	
		Nuveen Investments	
		11	

## **Fund Snapshot**

Common Share Price	\$ 7.79
Common Share Net Asset Value (NAV)	\$ 7.37
Premium/(Discount) to NAV	5.70%
Latest Dividend	\$ 0.0455
Market Yield	7.01%
Net Assets Applicable to Common Shares (\$000) Leverage	\$260,872
Regulatory Leverage	27.71%
Effective Leverage	27.71%

#### Effective Leverage Average Annual Total Returns

(Inception 10/26/99)

	On Share Price	On NAV
6-Month (Cumulative)	11.28%	8.59%
1-Year	20.11%	14.82%
5-Year	10.45%	8.31%
10-Year	8.47%	8.09%

## Portfolio Composition

(as a % of total investments)<sup>1,2</sup>

Media	8.9%
Health Care Providers & Services	8.6%
Pharmaceuticals	7.9%
Software	7.6%
Communications Equipment	3.6%
Hotels, Restaurants & Leisure	3.6%
Food Products	3.2%
IT Services	2.9%
Health Care Equipment & Supplies	2.8%
Wireless Telecommunication Services	2.7%
Diversified Telecommunication Services	2.4%
Oil, Gas & Consumable Fuels	2.3%
Airlines	2.3%
Specialty Retail	2.0%
Biotechnology	1.8%
Commercial Services & Supplies	1.8%
Consumer Finance	1.8%
Distributors	1.7%
Personal Products	1.6%
Food & Staples Retailing	1.5%
Auto Components	1.4%
Industrial Conglomerates	1.4%
Diversified Financial Services	1.4%

Short-Term Investments	4.8%
Other	20.0%
Top Five Issuers	

(as a % of total long-term investments)<sup>1,2</sup>

Infor Enterprise Applications	2.1%
U.S. Foodservice, Inc.	2.0%
HD Supply, Inc.	1.7%
Delta Air Lines, Inc.	1.6%
Bausch & Lomb, Inc.	1.6%
NSL	

Performance

OVERVIEW

Nuveen Senior Income Fund

as of January 31, 2013

#### Portfolio Allocation (as a % of total investments)<sup>1,2</sup>

## 2012-2013 Monthly Dividends Per Common Share<sup>3</sup>

## Common Share Price Performance Weekly Closing Price

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

1 Excluding investments in derivatives.

2 Holdings are subject to change.

3 The Fund paid shareholders a non-recurring supplemental taxable distribution in December 2012 of \$0.0248 per share.

JFR

Performance

OVERVIEW

Nuveen Floating Rate Income Fund

as of January 31, 2013

Portfolio Allocation (as a % of total investments)<sup>1,2</sup>

## 2012-2013 Monthly Dividends Per Common Share<sup>3</sup>

## Common Share Price Performance Weekly Closing Price

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

1 Excluding investments in derivatives.

2 Holdings are subject to change.

3 The Fund paid shareholders a non-recurring supplemental taxable distribution in December 2012 of \$0.0736 per share.

## **Fund Snapshot**

Common Share Price	\$	12.81
Common Share Net Asset Value (NAV)	\$	12.42
Premium/(Discount) to NAV		3.14%
Latest Dividend	\$	0.0760
Market Yield		7.12%
Net Assets Applicable to Common Shares (\$000) <b>Leverage</b>	\$6	642,350
Regulatory Leverage		27.95%
Effective Leverage Average Annual Total Returns		27.95%
(Inception 3/25/04)		

	On Share Price	On NAV
6-Month (Cumulative)	13.50%	9.32%
1-Year	21.67%	15.20%

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5-Year	10.74%	8.09%
Since Inception	5.91%	5.70%
Portfolio Composition		

(as a % of total investments)<sup>1,2</sup>

Media	9.2%
Health Care Providers & Services	9.0%
Software	6.4%
Pharmaceuticals	5.6%
Communications Equipment	3.4%
Food Products	3.1%
Wireless Telecommunication Services	3.0%
IT Services	2.8%
Hotels, Restaurants & Leisure	2.7%
Airlines	2.6%
Diversified Telecommunication Services	2.1%
Health Care Equipment & Supplies	2.1%
Oil, Gas & Consumable Fuels	2.0%
Specialty Retail	1.8%
Auto Components	1.8%
Commercial Services & Supplies	1.8%
Real Estate Management & Development	1.7%
Semiconductors & Equipment	1.6%
Chemicals	1.6%
Biotechnology	1.5%
Capital Markets	1.5%
Consumer Finance	1.5%
Diversified Financial Services	1.4%
Asset-Backed Securities	4.5%
Investment Companies	1.5%
Short-Term Investments	4.6%
Other	19.2%
Ton Eive leguere	

## **Top Five Issuers**

(as a % of total long-term investments)<sup>1,2</sup>

Univision Communications, Inc.		2.0%
U.S. Foodservice, Inc.		1.9%
Infor Enterprise Applications		1.7%
Federal-Mogul Corporation		1.5%
Delta Air Lines, Inc.		1.4%
	Nuveen Investments	
	13	

## **Fund Snapshot**

Common Share Price	\$ 13.22	
Common Share Net Asset Value (NAV)	\$ 12.36	
Premium/(Discount) to NAV	6.96%	
Latest Dividend	\$ 0.0800	
Market Yield	7.26%	
Net Assets Applicable to		
Common Shares (\$000)	\$424,827	
Leverage		
-		

Regulatory Leverage	27.35%
Effective Leverage	27.35%
Average Annual Total Returns	

(Inception 7/27/04)

	On Share Price	On NAV
6-Month (Cumulative)	14.51%	9.46%
1-Year	23.39%	16.00%
5-Year	12.16%	9.06%
Since Inception	7.01%	6.36%
Portfolio Composition		

#### Portfolio Composition

(as a % of total investments)<sup>1,2</sup>

Media	10.4%
Health Care Providers & Services	7.3%
Software	6.7%
Pharmaceuticals	5.7%
Communications Equipment	3.3%
IT Services	3.0%
Wireless Telecommunication Services	2.9%
Health Care Equipment & Supplies	2.8%
Food Products	2.6%
Hotels, Restaurants & Leisure	2.3%
Oil, Gas & Consumable Fuels	2.3%
Diversified Telecommunication Services	2.1%
Airlines	2.0%
Auto Components	2.0%
Biotechnology	1.9%
Internet Software & Services	1.9%
Capital Markets	1.7%
Real Estate Management & Development	1.7%
Commercial Services & Supplies	1.6%
Specialty Retail	1.6%
Industrial Conglomerates	1.6%
Diversified Consumer Services	1.6%
Consumer Finance	1.5%
Asset-Backed Securities	4.5%

Short-Term Investments	5.4%
Other	19.6%
Top Five Issuers	

(as a % of total long-term investments)<sup>1,2</sup>

Clear Channel Communications, Inc.	2.1%
U.S. Foodservice, Inc.	1.9%
Infor Enterprise Applications	1.8%
Delta Air Lines, Inc.	1.8%
Federal-Mogul Corporation	1.7%
JRO	

Performance

OVERVIEW

Nuveen Floating Rate Income Opportunity Fund

as of January 31, 2013

Portfolio Allocation (as a % of total investments)<sup>1,2</sup>

## 2012-2013 Monthly Dividends Per Common Share<sup>3</sup>

## Common Share Price Performance Weekly Closing Price

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

1 Excluding investments in derivatives.

2 Holdings are subject to change.

3 The Fund paid shareholders a non-recurring supplemental taxable distribution in December 2012 of \$0.930 per share.

## JSD

Performance

## OVERVIEW

Nuveen Short Duration Credit Opportunities Fund

as of January 31, 2013

Portfolio Allocation (as a % of total investments)<sup>1,2</sup>

## 2012-2013 Monthly Dividends Per Common Share<sup>3</sup>

## Common Share Price Performance Weekly Closing Price

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

1 Excluding investments in derivatives.

2 Holdings are subject to change.

3 The Fund paid shareholders capital gains, net ordinary income distributions and a non-recurring supplemental taxable distribution in December 2012 of \$0.0523, \$0.0224 and \$0.0598 per share, respectively.

## **Fund Snapshot**

Common Share Price	\$	20.62
Common Share Net Asset Value (NAV)	\$	19.93
Premium/(Discount) to NAV		3.46%
Latest Dividend	\$	0.1320
Market Yield		7.68%
Net Assets Applicable to Common Shares (\$000) <b>Leverage</b>	\$2	200,099
Regulatory Leverage		29.81%
Effective Leverage Average Annual Total Returns		29.81%
(Inception 5/25/11)		

	On Share Price	On NAV
6-Month (Cumulative)	10.42%	7.07%
1-Year	22.33%	13.02%

.81%	10.47%
•	81%

(as a % of total investments)<sup>1,2</sup>

Health Care Providers & Services	11.1%
Software	7.8%
Pharmaceuticals	6.5%
Media	6.1%
Oil, Gas & Consumable Fuels	3.7%
Internet Software & Services	3.7%
IT Services	3.7%
Communications Equipment	3.4%
Hotels, Restaurants & Leisure	3.0%
Health Care Equipment & Supplies	2.9%
Industrial Conglomerates	2.7%
Consumer Finance	2.7%
Commercial Services & Supplies	2.4%
Capital Markets	2.3%
Wireless Telecommunication Services	2.2%
Airlines	2.1%
Specialty Retail	1.9%
Diversified Consumer Services	1.9%
Diversified Financial Services	1.7%
Insurance	1.7%
Biotechnology	1.7%
Short-Term Investments	5.0%
Other	19.8%
Ten Fine lesure	

## **Top Five Issuers**

(as a % of total long-term investments)<sup>1,2</sup>

Delta Air Lines, Inc.		2.2%
Infor Us Inc.		1.4%
WideOpenWest Finance LLC		1.3%
Spectrum Brands, Inc.		1.3%
Clear Channel Communications, Inc.		1.3%
	Nuveen Investments	
	15	

NSL

JFR

JRO

JSD

Shareholder Meeting Report

The annual meeting of shareholders was held in the offices of Nuveen Investments on November 14, 2012; at this meeting the shareholders were asked to vote on the election of Board Members. This meeting was subsequently adjourned to December 14, 2012.

	NSL Common Shares	<b>JFR</b> Common Shares	<b>JRO</b> Common Shares	<b>JSD</b> Common Shares		
Approval of	0.10.00	was reached as foll		Onares		
Robert P. Bre						
For	29,541,822	44,377,570	28,488,358	9,559,651		
Withhold	811,134	1,187,373	862,925	96,657		
Total	30,352,956	45,564,943	29,351,283	9,656,308		
Jack B. Evan	S					
For	29,554,961	44,569,042	28,502,761	9,559,651		
Withhold	797,995	995,901	848,522	96,657		
Total	30,352,956	45,564,943	29,351,283	9,656,308		
William J. Schneider						
For	29,553,247	44,377,692	28,489,180	9,559,651		
Withhold	799,709	1,187,251	862,103	96,657		
Total	30,352,956	45,564,943	29,351,283	9,656,308		
		Nuveen Inve 16	estments			

NSL

Nuveen Senior Income Fund

Portfolio of Investments

January 31, 2013 (Unaudited)

Α	rincipal mount			Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Variable Rate Senior Loan				nents) (4)
		•	% (0.8% of To	tal investmen	ts)	
ሰ	1 010	Hamilton Sundstrand,	E 0000/	10/10/10	Π.	¢ 1 000 EZ0
\$	1,312	Term Loan B	5.000%	12/13/19	B+	\$1,328,578
	1 500	Sequa Corporation, Term Loan B		6/19/17	B1	1 505 000
	1,500	Total Aerospace &	5.250%	6/19/17	DI	1,525,000
	2,812	Defense				2,853,578
	2,012	Airlines 3.3% (2.3% of Tot	tal Invoctmont	(c)		2,000,070
		Delta Air Lines, Inc.,		.5)		
	5,000	Term Loan B1	5.250%	10/18/18	Ba2	5,072,500
	5,000	Delta Air Lines, Inc.,	0.20078	10/10/10	Daz	5,072,500
	1,000	Term Loan B2	4.250%	4/18/16	Ba2	1,013,125
	1,000	United Air Lines, Inc.,	1.20070	1/10/10	Bul	1,010,120
	2,447	Term Loan B	2.250%	2/01/14	BB-	2,459,823
	8,447	Total Airlines				8,545,448
	,	Auto Components 2.0% (	1.4% of Total	nvestments)		, ,
		Federal-Mogul				
		Corporation, Tranche B,				
	2,978	Term Loan	2.146%	12/29/14	B1	2,834,344
		Federal-Mogul				
		Corporation, Tranche C,				
	1,520	Term Loan	2.139%	12/28/15	B1	1,446,485
		FleetPride Corporation,				
	1,000	Term Loan, Second Lien	9.250%	5/01/20	CCC+	996,250
	5,498	Total Auto Components				5,277,079
		Biotechnology 2.6% (1.8%	% of Total Inve	estments)		
	000	Explorer Holdings, Inc.,	0.0000/	E/00/10	D.	1 001 041
	998	Term Loan, First Lien	8.000%	5/02/18	B+	1,001,241
	1,768	Grifols, Inc., Term Loan	4.250%	6/01/17	BB	1,781,965
	3,970	Onex Carestream	5.000%	2/25/17	BB-	3,993,336
	3,970 6,736	Finance LP, Term Loan	5.000%	2/23/17	DD-	6,776,542
	0,730	Total Biotechnology6,776,542Capital Markets1.9% (1.4% of Total Investments)				
		American Capital, LTD.,		estillentsj		
		Senior Secured Term				
	850	Loan	5.500%	8/15/16	B+	869,125
	290		5.250%	12/19/16	B	288,943
	200		0.20070	,,	-	200,010

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	BNY Convergex Group				
	LLC, Incremental Term				
	Loan				
	BNY Convergex Group	/		_	
638	LLC, Term Loan	5.250%	12/19/16	В	636,644
	Walter Investment				
	Management				
	Corporation, Tranche B,				
3,209	Term Loan, DD1	5.750%	11/28/17	B+	3,246,455
4,987	Total Capital Markets				5,041,167
	Chemicals 1.5% (1.1% of	Total Investm	ents)		
	Ineos US Finance LLC,				
1,489	Term Loan B	6.500%	5/04/18	B+	1,525,034
	PQ Corporation, Term				
1,000	Loan B	5.250%	5/08/17	B+	1,014,792
1,450	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,465,497
3,939	Total Chemicals				4,005,323
	Commercial Banks 0.4%	(0.3% of Total	Investments	)	
	SourceHov LLC, Term				
985	Loan B, First Lien	6.625%	4/28/17	BB-	983,769
	<b>Commercial Services &amp; Su</b>	pplies 2.4%	(1.7% of Tota	I Investment	ts)
	Brand Energy &				
	Infrastructure Services,				
	Inc., Canadian Tranche				
386	1, Term Loan	6.250%	10/23/18	В	386,451
	Brand Energy &				
	Infrastructure Services,				
	Inc., Term Loan, Second				
1,000	Lien	11.000%	10/23/19	CCC+	995,000
	Brand Energy &				
	Infrastructure Services,				
1,609	Inc., Term Loan	6.250%	10/23/18	В	1,610,211
	Ceridian Corporation,				
1,577	Extended Term Loan	5.956%	5/09/17	B1	1,597,636
	Harland Clarke Holdings				
	Corporation, Extended				
1,095	Term Loan	5.452%	6/30/17	B+	1,065,800
	Houghton Mifflin, Term				
496	Loan	7.250%	5/22/18	В	501,212
	Total Commercial				
6,163	Services & Supplies				6,156,310
		Nuveen Investme	ents		
		17			

## NSL

Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	cipal nt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		<b>Communications Equipmen</b>	t 3.4% (2.4	% of Total Inv	/estments)	
\$1	,500	Alcatel-Lucent, Term Loan C, WI/DD	TBD	TBD	BB-	\$ 1,520,625
1	,250	CompuCom Systems, Inc., Term Loan, First Lien	6.500%	10/04/18	B+	1,265,103
		CompuCom Systems, Inc., Term Loan, Second	10.250%	10/04/19	D.	
I	,000	Lien Genesys International Corporation, Term Loan	10.230%	10/04/19	B+	1,022,500
	993	B Pharmaceutical Product	6.750%	1/31/19	B+	1,003,045
2	2,970	Development, Inc., Term Loan B, First Lien	4.250%	12/01/18	Ba3	2,994,131
1	,062	Riverbed Technology, Inc., Term Loan	4.000%	12/18/19	BBB-	1,076,445
8	8,775	Total Communications Equipment	0 50/ /0 00/			8,881,849
		<b>Computers &amp; Peripherals</b> SunGard Data Systems,	0.5% (0.3% 0	of Total Inves	iments)	
1	,200	Inc., Term Loan D	4.500%	1/31/20	BB	1,221,750
		•	1.7% of Tota	I Investments	;)	
	750	Jackson Hewitt Tax Service, Inc., Term Loan	10.000%	10/16/17	N/R	742,500
1	,500	Residential Capital Corp, Term Loan A1	6.000%	11/18/13	Ba1	1,504,220
		Royalty Pharma Finance Trust, Incremental Term	4.0000/	11/00/10	Deco	0.000.000
2	2,602	Loan Springleaf Financial Funding Company,	4.000%	11/09/18	Baa2	2,636,202
1	,625	Term Loan	5.500%	5/10/17	B3	1,633,734
6	6,477	Total Consumer Finance				6,516,656
		Distributors 2.0% (1.4% of HD Supply, Inc., Term		-		
4	,975	Loan	7.250%	10/12/17	B+	5,134,613
		<b>Diversified Consumer Servi</b> Brickman Group Holdings, Inc., Tranche	ces 1.9% (*	1.3% of Total	investments)	
1	,149	B1, Term Loan	5.500%	10/14/16	B+	1,166,321
2	2,193		2.710%	7/03/14	CCC+	1,750,660

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	Cengage Learning Acquisitions, Inc., Term				
	Loan, DD1				
	Laureate Education,				
	Inc., Extended Term				
1,965	Loan	5.250%	6/15/18	B1	1,978,101
5,307	Total Diversified Consumer Services				4,895,082
5,507	Diversified Financial Servi	ices 1.9% (1.	4% of Total	Investments)	4,095,002
	Ferrara Candy				
995	Company, Term Loan B	7.507%	6/18/18	В	1,009,925
	Ocwen Financial				
2,000	Corporation, Term Loan	TBD	TBD	B1	2 020 626
2,000	B, WI/DD Sheridan Holdings, Inc.,	עסו	עסו	DI	2,030,626
1,990	Term Loan, First Lien	6.000%	7/01/18	B+	2,023,167
	Total Diversified				
4,985	Financial Services			· · · · · · ·	5,063,718
	Diversified Telecommunic Charter	ation Services	s 3.0% (2.1°	% of Total Inv	estments)
	Communications				
	Operating Holdings LLC,				
2,000	Holdco Term Loan	2.702%	3/06/14	BB+	2,006,964
	Intelsat Jackson				
1,797	Holdings, Ltd., Term Loan B1	4.500%	4/02/18	BB-	1,823,945
1,797	Intelsat, Unsecured	4.300%	4/02/10	DD-	1,020,940
2,000	Term Loan	2.702%	2/01/14	В	2,003,750
	Level 3 Financing, Inc.,				
2,000	Term Loan, Tranche B	5.250%	8/01/19	Ba2	2,027,250
	Total Diversified Telecommunication				
7,797	Services				7,861,909
,	Electric Utilities 0.2% (0.	2% of Total In	vestments)		, ,
<b>•</b> = :	TXU Corporation, 2014			D.C.	
854	Term Loan	3.742%	10/10/14	B2	644,925
	Electrical Equipment 0.2 Sensus Metering	% (0.2% of To	iai mvesime	11(5)	
	Systems, Inc., Term				
590	Loan, First Lien	4.750%	5/09/17	Ba3	592,693
	Electronic Equipment & In	struments 0	.6% (0.5% of	Total Investn	nents)
	SMART Modular Technologies, Inc.,				
1,965	Term Loan B	8.250%	8/26/17	B+	1,680,075
1,000	Food & Staples Retailing	2.2% (1.5% o			1,000,070
	BJ Wholesale Club, Inc.,	·			
898	Term Loan, First Lien	5.750%	9/26/19	В	914,084
	Wendy's/Arby's				
796	Restaurants, Inc., Term Loan B	4.750%	5/15/19	BB-	807,572
3,950		7.500%	8/30/18	B1	4,029,000
2,000					.,020,000

	Wilton Products, Inc., Tranche B, Term Loan				
	Total Food & Staples				
5,644	Retailing				5,750,656
	Food Products 4.6% (3.2)	% of Total Inv	vestments)		
	AdvancePierre Foods,				
	Inc., Term Loan, First				
2,000	Lien	5.750%	7/10/17	B1	2,036,876
	AdvancePierre Foods,				
	Inc., Term Loan, Second				
900	Lien	9.500%	10/10/17	CCC+	927,000
	Michael Foods Group,				
1,641	Inc., Term Loan	4.250%	2/25/18	Ba3	1,667,550
	U.S. Foodservice, Inc.,				
7,274	Extended Term Loan	5.750%	3/31/17	B2	7,369,729
11,815	Total Food Products				12,001,155
		Nuveen Investm	ients		
		18			

rincipal ount (000)		Coupon	Maturity (2)	Ratings (3)	Value
	Health Care Equipment &	Supplies 2.6	% (1.8% of To	otal Investme	ents)
	Hologic, Inc., Term Loan				
\$ 1,741	В	4.500%	8/01/19	BBB-	\$ 1,767,524
	Kinetic Concepts, Inc.,			_	
4,950	Term Loan C1	5.500%	5/04/18	Ba2	5,036,625
	Total Health Care				
6,691	Equipment & Supplies				6,804,149
	Health Care Providers & S Ardent Medical	ervices 10.6	% (7.4% Of 10	otal investme	nts)
	Services, Inc., Term				
1,413	Loan, First Lien	6.750%	7/02/18	B+	1,441,386
1,410	Community Health	0.75078	7702/10	DŦ	1,441,500
	Systems, Inc., Extended				
21	Term Loan	3.811%	1/25/17	BB	21,310
	DaVita, Inc., New Term				_ ; ; • • •
4,000	Loan B2	4.000%	11/01/19	Ba2	4,050,716
	Genesis Healthcare				
633	LLC, Term Loan	10.002%	12/03/17	B+	618,427
	Gentiva Health				
	Services, Inc., Term				
2,135	Loan B	6.500%	8/17/16	B1	2,160,525
	Golden Living, Term	(		5/	
3,545	Loan	5.000%	5/04/18	B1	3,411,722
	Health Management				
594	Associates, Inc., Term Loan B	4.500%	11/16/18	BB-	601 222
594	Heartland Dental Care,	4.300%	11/10/10	DD-	601,332
	Inc., Term Loan, First				
1,000	Lien	6.250%	12/21/18	Ba3	1,008,750
.,	Heartland Dental Care,	0.20070	,, . 0	240	1,000,700
	Inc., Term Loan, Second				
500	Lien	9.750%	6/20/19	CCC+	516,250
	Kindred Healthcare,				
1,308	Term Loan	5.250%	6/01/18	Ba3	1,310,811
	LHP Operations Co.				
929	LLC, Term Loan B	9.000%	7/03/18	В	948,401
3,316	LifeCare, Term Loan, (5)	0.000%	2/01/16	N/R	3,100,168
750	MultiPlan, Inc., Term		0.000.11		
752	Loan B	4.750%	8/26/17	Ba3	756,763
	National Mentor				
007	Holdings, Inc., Term	C E009/	0/00/17	р.	1 010 404
997	Loan B Select Medical	6.500%	2/09/17	B+	1,012,424
2,465	Corporation, Term Loan	5.500%	6/01/18	BB-	2,500,922
2,700	Select Medical	0.00078	0/01/10		2,000,022
	Corporation, Tranche B,				
398	Term Loan A	5.500%	6/01/18	BB-	401,482
1,000		9.000%	7/01/19	B-	1,021,875
,					, ,

	Sheridan Holdings, Inc., Term Loan, Second Lien				
1,054	Skilled Healthcare Group, Inc., Term Loan	6.750%	4/09/16	B1	1,066,210
177	Universal Health Services, Inc., Term Loan B	3.750%	11/15/16	BB+	177,793
	Vanguard Health Holding Company II	0.70070	11/10/10		111,100
1,535	LLC, Initial Term Loan Total Health Care	5.000%	1/29/16	Ba2	1,551,911
27,772	Providers & Services	1 40/ (1 00/ ~	F Total Invest	monto	27,679,178
	Health Care Technology Emdeon Business	1.4% (1.0% o	r i otal invest	ments)	
	Services LLC, Term				
3,597	Loan B1	5.000%	11/02/18	BB-	3,660,016
,	Hotels, Restaurants & Leis	sure 4.8% (3	.3% of Total	Investment	
	24 Hour Fitness				
	Worldwide, Inc., New			_	
1,950	Term Loan	7.500%	4/22/16	Ba3	1,974,781
	Caesars Entertainment				
1,788	Operating Company, Inc., Term Loan B6	5.454%	1/28/18	В	1,665,102
1,700	CCM Merger, Inc. Term	5.454 /0	1/20/10	D	1,005,102
3,208	Loan	6.000%	3/01/17	B+	3,244,583
0,200	Dunkin Brands, Inc.,	0100070	0,01,11		0,2 : ,,000
972	Term Loan B2	4.000%	11/23/17	В	981,531
	Landry's Restaraunts,				
1,985	Inc., Term Loan B	6.500%	4/24/18	B+	2,015,758
	MGM Resorts				
1 500	International, Term Loan	4.0500/	10/00/10	חח	1 500 004
1,500	B Seaworld Parks and	4.250%	12/20/19	BB	1,526,094
	Entertainment, Inc.,				
983	Term Loan B	4.000%	8/17/17	BB-	992,276
000	Total Hotels,	1.00070	0/1//1/	88	002,270
12,386	Restaurants & Leisure				12,400,125
	Household Durables 0.8	% (0.6% of To	tal Investmei	nts)	
	AOT Bedding Super				
	Holdings LLC, Term	_		_	
1,500	Loan B	5.000%	10/01/19	B+	1,520,937
600	Spectrum Brands, Inc.,	1 5000/	10/17/10	Po <sup>2</sup>	616 114
609	Term Loan Total Household	4.500%	12/17/19	Ba3	616,114
2,109	Durables				2,137,051
2,100	Industrial Conglomerates	2.0% (1.4%	of Total Inves	stments)	2,107,001
	DuPont Performance			······,	
	Coatings, Dollar Term				
5,000	Loan B, WI/DD	TBD	TBD	B+	5,083,320
	Insurance 1.7% (1.2% of				
2,500		5.250%	12/14/19	B1	2,529,168

	USI Holdings				
	Corporation, Term Loan				
	B				
	Vantage Drilling			_	
1,975	Company, Term Loan B	6.250%	10/18/17	B-	1,999,688
4,475	Total Insurance				4,528,856
	Internet & Catalog Retail	1.1% (0.8% of	f Total Inves	tments)	
	EIG Investors Corp.,	•			
2,900	Term Loan, First Lien	6.250%	11/09/19	B1	2,929,000
	Internet Software & Servio	ces 1.9% (1.3	% of Total In	vestment	s)
	Sabre, Inc., Extended	-			-
310	Term Loan, First Lien	5.952%	9/30/17	B1	314,823
	Sabre, Inc., Incremental				
997	Term Loan	7.250%	12/29/17	B1	1,015,787
		Nuveen Investm	ents		, ,
		19			
		-			

#### NSL

Nuveen Senior Income Fund (continued)

	incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
,		Internet Software & Servic	-	(-)	(•)	
		SSI Investments II, Ltd.,				
\$	1,945	New Term Loan	5.000%	5/26/17	Ba3	\$ 1,979,134
Ť	.,	Web.com Group, Inc.,				÷,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	1,516	Term Loan, First Lien	5.500%	10/27/17	Ba3	1,538,598
	, -   -	Total Internet Software				, ,
	4,768	& Services				4,848,342
		IT Services 3.7% (2.6% o	of Total Investn	nents)		
		EIG Investors Corp.,				
	2,000	Term Loan, Second Lien	10.250%	5/09/20	CCC+	2,005,000
		Frac Tech International				
	1,573	LLC, Term Loan	8.500%	5/06/16	B+	1,378,567
		Sabre, Inc., New				
	855	Extended Term Loan	5.952%	12/29/17	B1	866,032
		SRA International, Term				
	441	Loan	6.500%	7/20/18	B1	439,212
		VFH Parent LLC, Term				
	1,201	Loan	7.500%	7/08/16	Ba1	1,209,995
		Web.com, Term Loan,				
	205	Second Lien	11.000%	10/27/18	B3	211,410
		Zayo Group LLC, Term				
	3,482	Loan B	5.250%	7/02/19	B1	3,532,871
	9,757	Total IT Services				9,643,087
		Leisure Equipment & Proc	lucts 1.1% (0	.8% of Total	Investments)	
		BLB Management				
		Services, Inc., Term				
	1,656	Loan	8.500%	11/05/15	BB	1,674,663
		Equinox Holdings, Inc.,				
		Term Loan, First Lien,			5.4	
	1,200	WI/DD	TBD	TBD	B1	1,218,000
	0.050	Total Leisure Equipment				0 000 000
	2,856	& Products				2,892,663
		-	f Total Investm	ents)		
		Navistar International				
	750	Corporation, Term Loan	7 0000/	0/17/17	Po2	760 075
	750	B Boxpord Corporation	7.000%	8/17/17	Ba2	762,375
		Rexnord Corporation,				
	1 100	Inc., Term Loan B	4.500%	4/01/18	BB	1,201,982
	1,188	Refinancing Total Machinery	4.000%	<del>4</del> /U1/10	DD	1,964,357
	1,938	Media 9.3% (6.6% of Tota	al Investmente	\		1,904,507
	1,379		5.710%	) 7/04/17	CCC+	1,005,659
	1,079		5.71070	//04/17	000+	1,000,000

Cengage Learning				
•				
	4 000%	5/15/10	Baag	2,016,512
	4.000 /8	5/15/19	Daas	2,010,312
	4 500%	9/18/18	Ba2	1,995,749
	4.00070	0/10/10	Dar	1,000,740
	7.500%	9/16/19	B2	1,041,250
				.,,
•	5.500%	7/14/17	B+	1,014,956
Interactive Data				
Corporation, Term Loan				
В	3.750%	1/13/18	Ba3	572,019
Mediacom Broadband				
LLC, Tranche G, Term				
	4.000%	1/20/20	Ba3	1,006,852
	/		-	
	7.500%	2/14/17	B+	1,904,925
• •	4.0000/	10/17/10	00	0.000.000
	4.000%	12/17/19	BB+	3,030,000
	4 452%	3/31/17	<b>B</b> ⊥	3,928,289
	1.10270	0/01/17	DI	0,020,200
•	4.000%	1/31/21	BB-	1,726,072
				.,,
LLC, Term Loan B	6.250%	7/12/18	B1	3,771,761
WMG Acquisition				
Corporation, New Term				
Loan, First Lien	5.250%	11/01/18	Ba2	1,018,958
Yell Group PLC, Term				
	0.000%	7/31/14	N/R	351,866
				24,384,868
• •	3% of Total In	vestments)		
		10/10/17		1 000 107
			DD+	1,206,127
		estinents)		
•	5 250%	1/11/19	B+	855,970
				000,070
	3.208%	11/14/14	B1	2,474,026
				,,
Delayed Term Loan	3.208%	11/14/14	В	989,770
Crestwood Holdings,				
Inc., Term Loan B	9.750%	3/26/18	CCC+	976,872
	5.000%	5/24/18	Ba3	1,266,406
	Acquisitions, Inc., Tranche B, Extended Term Loan Charter Communications Operating Holdings LLC, Term Loan D Cumulus Media, Inc., Term Loan B, First Lien Cumulus Media, Inc., Term Loan, Second Lien FoxCo Acquisition Sub LLC, Initial Term Loan Interactive Data Corporation, Term Loan B Mediacom Broadband LLC, Tranche G, Term Loan Radio One, Inc., Term Loan B, First Lien Tribune Company, Exit Term Loan B Univision Communications, Inc., Term Loan B Univision Communications, Inc., Term Loan AF WideOpenWest Finance LLC, Term Loan AF WideOpenWest Finance LLC, Term Loan B WMG Acquisition Corporation, New Term Loan, First Lien Yell Group PLC, Term Loan, (5) Total Media Metals & Mining 0.5% (0.2 99 Cents Only Stores, Term Loan B1 Oil, Gas & Consumable Fue CCS Income Trust, Term Loan, DD1 CCS Income Trust, Delayed Term Loan Crestwood Holdings,	Acquisitions, Inc., Tranche B, Extended Term LoanCharter Communications Operating Holdings LLC, Term Loan D4.000%Cumulus Media, Inc., Term Loan B, First Lien4.500%Cumulus Media, Inc., Term Loan, Second Lien7.500%FoxCo Acquisition Sub LLC, Initial Term Loan5.500%Interactive Data Corporation, Term LoanB3.750%Mediacom Broadband LLC, Tranche G, Term Loan B, First LienTribune Company, Exit Term Loan BTerm Loan BYing Communications, Inc., Tribune Company, Exit Term Loan BTerm Loan AFVIPC Broadband Holding BV, Term Loan AFBV, Term Loan AFLoan, First LienS.250%WMG Acquisition Corporation, New Term Loan, Sist Loan, Sist Componention, New Term Loan, Sist Loan, Sist LienMetals & Mining0.5% (0.3% of Total In FMG Resources, Ltd., Term Loan BFerm Loan B15.250%Multiline Retail0.3% (0.2% of Total In S.250%Multiline Retail0.3% (0.2% of Total In S.250%Oil, Gas & Consumable Fuels S.33% (2. CCS Income Trust, Term Loan B15.250%S.250%Oil, Gas & Consumable Fuels S.250%Oil, Gas & Consumable Fuels S.250% <tr< td=""><td>Acquisitions, Inc., Tranche B, Extended Term Loan Charter Communications Operating Holdings LLC, Term Loan D 4.000% 5/15/19 Cumulus Media, Inc., Term Loan B, First Lien 4.500% 9/18/18 Cumulus Media, Inc., Term Loan, Second Lien 7.500% 9/16/19 FoxCo Acquisition Sub LLC, Initial Term Loan 5.500% 7/14/17 Interactive Data Corporation, Term Loan 5.500% 7/14/17 Interactive Data Corporation, Term Loan 5.500% 1/13/18 Mediacom Broadband LLC, Tranche G, Term Loan B, First Lien 7.500% 2/14/17 Tribune Company, Exit Term Loan B 4.000% 1/20/20 Radio One, Inc., Term Loan B, First Lien 7.500% 2/14/17 Tribune Company, Exit Term Loan B 4.000% 1/217/19 Univision Communications, Inc., Term Loan AF 4.000% 1/31/21 WideOpenWest Finance LLC, Term Loan AF 4.000% 1/31/21 WideOpenWest Finance LLC, Term Loan B 6.250% 7/12/18 WMG Acquisition Corporation, New Term Loan, First Lien 5.250% 11/01/18 Yell Group PLC, Term Loan, (5) 0.000% 7/31/14 Total Media <b>Metals &amp; Mining 0.5% (0.3% of Total Investments)</b> FMG Resources, Ltd., Term Loan B 5.250% 10/18/17 <b>Multiline Retail 0.3% (0.2% of Total Investments)</b> 99 Cents Only Stores, Term Loan B 5.250% 11/11/19 <b>Oil, Gas &amp; Consumable Fuels 3.3% (2.3% of Total I</b> CCS Income Trust, Term Loan B 3.208% 11/14/14 CCS Income Trust, Term Loan B 9.750% 3/26/18</td><td>Acquisitions, Inc., Tranche B, Extended Term Loan Charter Communications Operating Holdings LLC, Term Loan D 4.000% 5/15/19 Baa3 Cumulus Media, Inc., Term Loan B, First Lien 4.500% 9/18/18 Ba2 Cumulus Media, Inc., Term Loan, Second Lien 7.500% 9/16/19 B2 FoxCo Acquisition Sub LLC, Initial Term Loan 5.500% 7/14/17 B+ Interactive Data Corporation, Term Loan 5.500% 7/14/17 B+ Interactive Data Corporation, Term Loan 5.500% 1/13/18 Ba3 Mediacom Broadband LLC, Tranche G, Term Loan B, First Lien 7.500% 2/14/17 B+ Tribune Company, Exit Term Loan B 4.000% 1/20/20 Ba3 Radio One, Inc., Term Loan B, First Lien 7.500% 2/14/17 B+ Univision Communications, Inc., Term Loan B 4.000% 1/21/719 BB+ Univision Communications, Inc., Term Loan AF 4.000% 1/31/21 BB- WideOpenWest Finance LLC, Term Loan AF 4.000% 1/31/21 BB- WideOpenWest Finance LLC, Term Loan AF 4.000% 1/31/21 BB- WideOpenWest Finance LLC, Term Loan B 6.250% 7/12/18 B1 WMG Acquisition Corporation, New Term Loan, First Lien 5.250% 11/101/18 Ba2 Yell Group PLC, Term Loan, G5) 0.000% 7/31/14 N/R Total Media Metals &amp; Mining 0.5% (0.3% of Total Investments) FMG Resources, Ltd., Term Loan B 5.250% 10/18/17 BB+ Multiline Retail 0.3% (0.2% of Total Investments) SP Gents Only Stores, Term Loan B 5.250% 11/11/19 B+ OII, Gas &amp; Consumable Fuels 3.3% (2.3% of Total Investments) SP GCS Income Trust, Delayed Term Loan B 3.208% 11/14/14 B1 CCS Income Trust, Delayed Term Loan B 9.750% 3/26/18 CCC+</td></tr<>	Acquisitions, Inc., Tranche B, Extended Term Loan Charter Communications Operating Holdings LLC, Term Loan D 4.000% 5/15/19 Cumulus Media, Inc., Term Loan B, First Lien 4.500% 9/18/18 Cumulus Media, Inc., Term Loan, Second Lien 7.500% 9/16/19 FoxCo Acquisition Sub LLC, Initial Term Loan 5.500% 7/14/17 Interactive Data Corporation, Term Loan 5.500% 7/14/17 Interactive Data Corporation, Term Loan 5.500% 1/13/18 Mediacom Broadband LLC, Tranche G, Term Loan B, First Lien 7.500% 2/14/17 Tribune Company, Exit Term Loan B 4.000% 1/20/20 Radio One, Inc., Term Loan B, First Lien 7.500% 2/14/17 Tribune Company, Exit Term Loan B 4.000% 1/217/19 Univision Communications, Inc., Term Loan AF 4.000% 1/31/21 WideOpenWest Finance LLC, Term Loan AF 4.000% 1/31/21 WideOpenWest Finance LLC, Term Loan B 6.250% 7/12/18 WMG Acquisition Corporation, New Term Loan, First Lien 5.250% 11/01/18 Yell Group PLC, Term Loan, (5) 0.000% 7/31/14 Total Media <b>Metals &amp; Mining 0.5% (0.3% of Total Investments)</b> FMG Resources, Ltd., Term Loan B 5.250% 10/18/17 <b>Multiline Retail 0.3% (0.2% of Total Investments)</b> 99 Cents Only Stores, Term Loan B 5.250% 11/11/19 <b>Oil, Gas &amp; Consumable Fuels 3.3% (2.3% of Total I</b> CCS Income Trust, Term Loan B 3.208% 11/14/14 CCS Income Trust, Term Loan B 9.750% 3/26/18	Acquisitions, Inc., Tranche B, Extended Term Loan Charter Communications Operating Holdings LLC, Term Loan D 4.000% 5/15/19 Baa3 Cumulus Media, Inc., Term Loan B, First Lien 4.500% 9/18/18 Ba2 Cumulus Media, Inc., Term Loan, Second Lien 7.500% 9/16/19 B2 FoxCo Acquisition Sub LLC, Initial Term Loan 5.500% 7/14/17 B+ Interactive Data Corporation, Term Loan 5.500% 7/14/17 B+ Interactive Data Corporation, Term Loan 5.500% 1/13/18 Ba3 Mediacom Broadband LLC, Tranche G, Term Loan B, First Lien 7.500% 2/14/17 B+ Tribune Company, Exit Term Loan B 4.000% 1/20/20 Ba3 Radio One, Inc., Term Loan B, First Lien 7.500% 2/14/17 B+ Univision Communications, Inc., Term Loan B 4.000% 1/21/719 BB+ Univision Communications, Inc., Term Loan AF 4.000% 1/31/21 BB- WideOpenWest Finance LLC, Term Loan AF 4.000% 1/31/21 BB- WideOpenWest Finance LLC, Term Loan AF 4.000% 1/31/21 BB- WideOpenWest Finance LLC, Term Loan B 6.250% 7/12/18 B1 WMG Acquisition Corporation, New Term Loan, First Lien 5.250% 11/101/18 Ba2 Yell Group PLC, Term Loan, G5) 0.000% 7/31/14 N/R Total Media Metals & Mining 0.5% (0.3% of Total Investments) FMG Resources, Ltd., Term Loan B 5.250% 10/18/17 BB+ Multiline Retail 0.3% (0.2% of Total Investments) SP Gents Only Stores, Term Loan B 5.250% 11/11/19 B+ OII, Gas & Consumable Fuels 3.3% (2.3% of Total Investments) SP GCS Income Trust, Delayed Term Loan B 3.208% 11/14/14 B1 CCS Income Trust, Delayed Term Loan B 9.750% 3/26/18 CCC+

	El Paso Corporation, Tranche B1, Term Loan				
	Plains Exploration and				
	Production Company,				
1,650	Term Loan	4.000%	10/15/19	Ba1	1,660,601
	Samson Investment Company, Initial Term				
1,250	Loan, Second Lien	6.000%	9/25/18	B1	1,267,188
	Total Oil, Gas &				
8,573	Consumable Fuels				8,634,863
	Paper & Forest Products	1.0% (0.7% o	of Total Inves	tments)	
	Newark Group, Inc., DIP				
2,664	Term Loan	12.500%	3/31/14	Caa1	2,650,392
		Nuveen Investr	nents		
		20			

	incipal ount (000)	• • • •	Coupon	Maturity (2)	Ratings (3)	Value
		Personal Products	2.3% (1.6% of Tota	I Investments	s)	
		Bombardier Recreation	nal			
•		Products, Inc., Term			5 /	<b>*</b> • • • • • • • •
\$	4,000	Loan B, WI/DD	TBD	TBD	Ba1	\$ 4,049,644
	1,139	Prestige Brands, Inc., Term Loan 1	5.282%	1/31/19	BB-	1,151,898
	1,100	Revlon Consumer	5.20270	1/01/10	66	1,101,000
		Products Corporation,				
	711	Term Loan	4.750%	11/19/17	BB-	718,548
	5,850	Total Personal Produc	ts			5,920,090
		Pharmaceuticals 9.	5% (6.6% of Total	nvestments)		
		Assuramed Holdings,				
		Inc., Term Loan, Seco	nd			
	1,000	Lien	9.250%	4/24/20	CCC+	1,021,667
		Bausch & Lomb, Inc.,				
		Delayed Draw, Term			_	
	1,000	Loan	4.750%	9/30/15	B+	1,013,125
	4.075	Bausch & Lomb, Inc.,			Р	F 0 40 007
	4,975	Term Loan B	5.250%	5/17/19	B+	5,040,297
		ConvaTec Healthcare, Incremental Term Loa				
	1,084	B	5.000%	12/22/16	Ba3	1,101,104
	1,004	Generic Drug Holdings		12/22/10	Dao	1,101,104
	867	Inc., Term Loan B	6.000%	10/29/19	B+	881,486
		Graceway				
		Pharmaceuticals LLC,				
		Second Lien Term Loa				
	2,000	(5)	0.000%	5/03/13	N/R	60,000
		Par Pharmaceutical				
		Companies, Inc., Term				
	1,829	Loan B	5.000%	9/30/19	B+	1,855,610
		Quintiles Transnationa				
	2,364	Corp., Term Loan B2	4.500%	6/08/18	BB-	2,397,491
	1 500	Therakos, Inc., Term	7 5009/	1/10/10	D	1 470 000
	1,500	Loan, First Lien Valeant Pharmaceutic	7.500%	1/18/18	В	1,470,000
		International, Inc.,	ais			
	3,737	Tranche B, Term Loar	D 4.250%	2/13/19	BBB-	3,793,511
	0,707	Warner Chilcott		2/10/10		0,700,011
		Company LLC, Term				
	798	Loan B1 Additional	4.250%	3/15/18	BBB-	807,440
		Warner Chilcott		-		- , -
		Corporation, Term Loa	เท			
	2,102	B1	4.250%	3/15/18	BBB-	2,126,122
		Warner Chilcott				
		Corporation, Term Loa				
	650	B2	4.250%	3/15/18	BBB-	657,313
	1,445		4.250%	3/15/18	BBB-	1,461,709

	Warner Chilcott				
	Corporation, Term Loan B3				
	Warner Chilcott				
	Corporation, Term Loan				
813	B4	3.247%	8/15/17	BBB-	815,547
	Warner Chilcott				,
	Corporation, Term Loan				
163	B5	3.247%	8/20/17	BBB-	163,109
26,327	Total Pharmaceuticals				24,665,531
	Professional Services 0.	1% (0.0% of T	Total Investm	ents)	
452	Vertrue Inc., Term Loan	9.250%	8/16/14	D	150,287
	Real Estate Investment Tr	ust 0.7% (0.	5% of Total I	nvestments	;)
	iStar Financial, Inc.,				
1,881	Term Loan	5.750%	10/15/17	BB-	1,915,930
	Real Estate Management &	& Developme	nt 1.8% (1.3	% of Total	Investments)
	Capital Automotive LP,		o		
1,565	Tranche B	5.250%	3/11/17	Ba3	1,577,544
1 107	LNR Property	4 7500/	1/00/110	55	1 100 01 1
1,487	Corporation, Term Loan	4.750%	4/29/16	BB+	1,492,614
1 700	Realogy Corporation,	4 4500/	10/10/10	р.	1 705 000
1,722	Delayed Term Loan Total Real Estate	4.456%	10/10/16	B+	1,735,833
4,774	Management & Development				4,805,991
4,774	•	of Total Inves	tmonte)		4,005,991
	Swift Transportation		sinents <i>j</i>		
	Company, Inc., Term				
1,554	Loan, Tranche B2	5.000%	12/21/17	BB	1,575,051
1,001	Semiconductors & Equipr				
	NXP Semiconductor	(			,
	LLC, Incremental Term				
1,000	Loan C	4.750%	12/06/19	B+	1,014,688
	NXP Semiconductor				
1,965	LLC, Term Loan	4.500%	3/03/17	B2	1,996,931
	Spansion LLC, Term				
970	Loan B	5.250%	12/11/18	BB+	977,328
	Total Semiconductors &				
3,935	Equipment				3,988,947
	Software 10.2% (7.1% of	Total Investr	nents)		
	Attachmate Corporation,				
2,831	Term Loan, First Lien	7.250%	11/22/17	BB-	2,868,410
1 10 1	Blackboard, Inc., Term	0.0500/	1/01/10	P	1 0 40 000
1,134	Loan B2	6.250%	1/31/18	B+	1,043,293
1 740	Datatel Parent Corp,	6 2509/	7/10/19	Β.	1 760 700
1,749	Term Loan B	6.250%	7/19/18	B+	1,763,782
1,000	Deltek, Inc., Term Loan, First Lien	6.000%	10/10/18	B+	1,016,875
1,000	Eagle Parent, Inc., Term	0.000 /6	10/10/10	U†	1,010,075
657	Loan	5.000%	5/16/18	Ba3	663,234
7,711	Louit	5.250%	4/05/18	Ba3	7,834,679
.,		0.20070	1,00,10	240	,,001,070

	Infor Enterprise Applications, Term Loan B				
	IPC Systems, Inc., Extended Term Loan,				
1,234	Tranche B1, First Lien	7.750%	7/31/17	B1	1,228,136
	IPC Systems, Inc., Term				
2,500	Loan, Second Lien	5.452%	6/01/15	CCC	2,287,500
	Misys PLC, Term Loan,				
3,491	First Lien	7.250%	12/12/18	Ba3	3,554,529
1 000	RedPrairie Corporation,	0.7500/	10/01/10	р.	1 010 000
1,200	Term Loan, First Lien	6.750%	12/21/18	B+	1,213,333
	SS&C Technologies, Inc./ Sunshine				
	Acquisition II, Inc.,				
1,799	Funded Term Loan B1	5.000%	6/07/19	BB-	1,823,564
.,	SS&C Technologies,				.,0_0,00
	Inc./ Sunshine				
	Acquisition II, Inc.,				
186	Funded Term Loan B2	5.000%	6/07/19	BB-	189,168
	Vertafore, Inc., Term				
980	Loan	5.250%	7/29/16	B+	993,178
26,472	Total Software				26,479,681
		Nuveen Investr	nents		
		21			

#### NSL

Nuveen Senior Income Fund (continued)

Prino Amo	cipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Specialty Retail 2.8% (2.0	0% of Total In	vestments)		
\$	1,372	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	B1	\$ 1,393,278
	1,670	Jo-Ann Stores, Inc., Term Loan	4.750%	3/16/18	B+	1,680,340
	372	Lord & Taylor Holdings LLC, Term Loan	5.750%	1/11/19	BB	376,440
	1,845	Party City Corporation, Term Loan	5.750%	7/27/19	B1	1,870,749
	1,905 7,164	Tempur-Pedic International, Inc., Term Loan B, WI/DD Total Specialty Retail	TBD	TBD	BB	1,939,455 7,260,262
		Textiles, Apparel & Luxury	Goods 0.6	% (0.4% of T	otal Investme	nts)
	1,500	Philips-Van Heusen Corporation, Term Loan B, WI/DD	TBD	TBD	BBB-	1,514,058
		Trading Companies & Dist	ributors 0.3	% (0.2% of T	otal Investme	nts)
	846	Wesco Distribution, Inc., Term Loan B Wireless Telecommunicati	4.500% on Services	12/04/19 <b>3.8% (2.7%</b>	Ba3 of Total Inves	857,436 stments)
	1,828	Asurion LLC, Term Loan, First Lien	5.500%	5/24/18	BB-	1,851,032
	1,906	Avaya, Inc., Term Loan B5	8.000%	3/31/18	B1	1,925,898
	3,920	Clear Channel Communications, Inc., Tranche B, Term Loan IPC Systems, Inc., Term Loan, Tranche C,	3.852%	1/29/16	CCC+	3,412,510
	1,995	First Lien	7.750%	7/31/17	B1	1,977,544
	699	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	701,617
	10,348	Total Wireless Telecommunication Services				9,868,601
\$3 Shar	14,488 es	Total Variable Rate Senior Loan Interests (cost \$308,677,833) Description (1) Common Stocks 2.8% (2)	.0% of Total I	nvestments)		311,188,526 Value
		Building Products 1.4% (	(1.0% of Tota	Investments	s)	

	88,501	Masonite Worldwide Holdings, (6)				\$ 3,628,541
		Hotels, Restaurants & Le	eisure 0.3% (	0.2% of Total	Investments)	
	40,968	BLB Worldwide Holdings Inc., (6), (7) Media 1.1% (0.8% of To	otal Investment	ts)		824,482
	48,954	Metro-Goldwyn-Mayer, (6), (7)				1,882,687
	14,825	Tribune Company, (8)				
	18,422	Tribune Company				957,944
		Total Media				2,840,631
		Total Common Stocks (cost \$8,532,171)				7,293,654
	cipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Convertible Bonds 0.39				
		<b>Communications Equipm</b>	nent 0.3% (0.	2% of Total Ir	nvestments)	
		Nortel Networks Corp.,				
\$	850	(5)	1.750%	4/15/13	N/R	\$ 841,500
\$	850	Total Convertible Bonds (cost \$710,500)				841,500
	cipal		-		Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Corporate Bonds 13.3%				
		Commercial Services & S		•		
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 506,250
		<b>Communications Equipm</b>				
	2,000	Avaya Inc., 144A	9.000%	4/01/19	B1	2,065,000
	1 000	Nortel Networks	0.000%	7/15/13	N/R	1 020 000
	1,000	Limited, (5)	0.000%	7/15/13	IN/Fi	1,030,000
	650	Nortel Networks Limited, (5)	10.750%	7/15/16	N/R	728,000
	3,650	Total Communications Equipment	Nuveen Investr 22	ments		3,823,000

Principal Amount (000)	Description (1) Distributors 0.4% (0.3%	Coupon of Total Invest	Maturity	Ratings (3)	Value
\$ 1,000	HD Supply Inc., 144A	8.125%	4/15/19	B+	\$ 1,132,500
¢ 1,000	Diversified Telecommuni				
	IntelSat Bermuda				,
1,000	Limited	11.250%	2/04/17	CCC+	1,060,000
	Health Care Equipment &	Supplies 1.3	% (0.9% of To	otal Investmen	its)
	Chiron Merger Sub Inc.,				
1,700	144A	10.500%	11/01/18	В	1,819,000
1,000	Merge Healthcare Inc.	11.750%	5/01/15	B+	1,070,000
625	Rotech Healthcare Inc.	10.750%	10/15/15	B3	625,000
	Total Health Care				
3,325	Equipment & Supplies				3,514,000
	Health Care Providers & S				-
1,000	HCA Inc.	8.500%	4/15/19	BB+	1,112,500
	Select Medical			_	
1,500	Corporation	6.195%	9/15/15	B-	1,496,250
500	Vanguard Health	0.0000/	0/04/40		500.000
500	Holding LLC/Inc.	8.000%	2/01/18	B-	530,000
1 000	Wolverine Healthcare		0/01/00	000	
1,000	Analytics, 144A Total Health Care	10.625%	6/01/20	CCC+	1,105,000
4,000	Providers & Services				1 040 750
4,000		9% (0.6% of To	tal Invoctmon	ta)	4,243,750
2,000	Sprectum Brands Inc.	9.500%	6/15/18	Ba3	2,262,500
2,000	IT Services 0.4% (0.3%			Dag	2,202,500
	First Data Corporation,	or rotar investi	nentsj		
1,000	144A	7.375%	6/15/19	BB-	1,052,500
1,000	Machinery 1.1% (0.8% c			88	1,002,000
	NES Rental Holdings				
2,000	Inc., 144A	12.250%	4/15/15	CCC+	2,100,000
_,	Trinseo Materials				_,,
700	Operating, 144A	8.750%	2/01/19	B+	693,000
2,700	Total Machinery				2,793,000
	Media 2.2% (1.6% of To	tal Investments	s)		
	Clear Channel				
	Communications, Inc.,				
725	144A	9.000%	12/15/19	CCC+	686,937
	Clear Channel				
2,000	Communications, Inc.	5.500%	9/15/14	CCC-	1,920,000
	Clear Channel				
1,000	Communications, Inc.	11.000%	8/01/16	CCC-	782,500
<b>•</b> • • • •	Clear Channel	0.0770/	0/15/10		0.400.000
3,200	Communications, Inc.	6.875%	6/15/18	CCC-	2,136,000
200	WMG Acquisition Group	11.500%	10/01/18	В-	232,500
7,125	Total Media				5,757,937
		0.3% of Total In		DO	1 100 000
1,100	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,100,000

	Pharmaceuticals 1.8% (1	.2% of Total I	nvestments)		
	Angiotech				
143	Pharmaceuticals Inc.	5.000%	12/01/13	N/R	143,358
	Angiotech				
1,796	Pharmaceuticals Inc.	9.000%	12/01/16	N/R	1,822,940
	Valeant Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	BB-	2,120,000
	Valeant Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	BB-	537,500
4,439	Total Pharmaceuticals				4,623,798
	Road & Rail 0.4% (0.3% (	of Total Invest	ments)		
1,000	Avis Budget Car Rental	2.790%	5/15/14	B+	1,000,010
	Software 0.7% (0.5% of 1	<b>Total Investme</b>	ents)		
850	Infor Us Inc.	11.500%	7/15/18	B-	1,000,875
750	Infor Us Inc.	9.375%	4/01/19	B-	847,500
1,600	Total Software				1,848,375
	Specialty Retail 0.0% (0.	0% of Total Inv	vestments)		
	Local Insight Regatta				
480	Holdings, (5)	11.000%	12/01/17	N/R	5
	Total Corporate Bonds				
\$ 34,919	(cost \$32,589,426)				34,717,625
		Nuveen Investn 23	nents		

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Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal Amount				
(000)	Description (1)	Coupon	Maturity	Value
\$ 17,891	Short-Term Investments Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$17,891,396, collateralized by \$17,330,000 U.S. Treasury Notes, 2.375%, due 2/28/15, value \$18,252,667	<b>6.9% (4.8% o</b> 0.010%	f Total Investments) 2/01/13	\$ 17,891,391
	Total Short-Term Investments (cost \$17,891,391)			17,891,391
	Total Investments (cost \$368,401,321) 142.6%			371,932,696
	Borrowings (38.3)% (9), (10)			(100,000,000)
	Other Assets Less Liabilities (4.3)% (11)			(11,060,288)
	Net Assets Applicable to Common Shares 100%			\$ 260,872,408
Investments in	n Derivatives as of January 3	1, 2013		

#### Interest Rate Swaps outstanding:

Counterparty	Notional Amount	Fund Pay/Receiv Floating Rate	•	Fixed Rate (Annualized)	Fixed Rate Paymentermination Frequency Date	Unrealized on Appreciation (Depreciation) (11)
Goldman			1-Month	· · · · ·		
Sachs	\$18,487,500	Receive	USD-LIBC	DR 1.300%	Monthly 4/20/14	\$ (242,740)
Morgan			1-Month			
Stanley	18,487,500	Receive	USD-LIBC	DR 2.201	Monthly 4/20/16	(1,003,745)
						\$ (1,246,485)

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report,

which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.

(2) Senior Loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of Senior Loans may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.

(5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.

(6) Non-income producing; issuer has not declared a dividend within the past twelve months.

(7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.

(8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.

(9) Borrowings as a percentage of Total Investments is 26.9%.

(10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

(11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

N/R Not rated.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

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Nuveen Floating Rate Income Fund

Portfolio of Investments

January 31, 2013 (Unaudited)

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Variable Rate Senior Lo				
	Aerospace & Defense				
	CPP Holdings, Term	,		,	
	Loan, First Lien,				
\$ 2,000	WI/DD	TBD	TBD	B1	\$ 2,030,000
	Hamilton Sundstrand,				
3,062	Term Loan B	5.000%	12/13/19	B+	3,100,016
	Sequa Corporation,				
2,500	Term Loan B	5.250%	6/19/17	B1	2,541,668
	Total Aerospace &				7 074 004
7,562	Defense	<b>T</b>			7,671,684
	Airlines 3.6% (2.5% of	I otal Investm	ents)		
11 000	Delta Air Lines, Inc., Term Loan B1	5.250%	10/10/10	Do0	11 150 500
11,000	Delta Air Lines, Inc.,	5.250%	10/18/18	Ba2	11,159,500
2,000	Term Loan B2	4.250%	4/18/16	Ba2	2,026,250
2,000	United Air Lines, Inc.,	4.230 /8	4/10/10	Daz	2,020,230
10,142	Term Loan B	2.250%	2/01/14	BB-	10,196,199
23,142	Total Airlines	2.20070	2/01/11	88	23,381,949
		% (1.8% of To	tal Investment	ts)	
	Federal-Mogul			,	
	Corporation, Tranche				
8,975	B, Term Loan	2.146%	12/29/14	B1	8,543,367
	Federal-Mogul				
	Corporation, Tranche				
5,005	C, Term Loan	2.139%	12/28/15	B1	4,764,313
	FleetPride				
	Corporation, Term				
3,000	Loan, Second Lien	9.250%	5/01/20	CCC+	2,988,750
10.000	Total Auto				
16,980	Components				16,296,430
		1.5% of Total I	nvestments)		
	Explorer Holdings,				
1,995	Inc., Term Loan, First Lien	8.000%	5/02/18	B+	2,002,481
1,990	Grifols, Inc., Term	0.000%	5/02/10	D+	2,002,401
5,893	Loan	4.250%	6/01/17	BB	5,939,883
5,913	Onex Carestream	5.000%	2/25/17	BB-	5,948,267
0,010	Finance LP, Term	0.000 /8		00	5,5+6,207

	Loan				
13,801	Total Biotechnology				13,890,631
	Capital Markets 2.1% (	1.5% of Total	Investments)		
	American Capital,				
	LTD., Senior Secured		o//=//o	_	
1,700	Term Loan	5.500%	8/15/16	B+	1,738,250
	BNY Convergex				
	Group LLC, Incremental Term				
579	Loan	5.250%	12/19/16	В	577,885
0/0	BNY Convergex	0.20070	12/10/10	D	077,000
	Group LLC, Term				
1,276	Loan	5.250%	12/19/16	В	1,273,287
	Citco III Limited, Term				
2,881	Loan	5.500%	6/29/18	N/A	2,917,139
	Walter Investment				
	Management				
6,962	Corporation, Tranche	5.750%	11/00/17	в.	7 044 200
13,398	B, Term Loan, DD1 Total Capital Markets	5.750%	11/28/17	B+	7,044,309 13,550,870
10,000	Chemicals 2.3% (1.6%	of Total Inves	tments)		13,330,070
	Houghton		,		
	International, Inc.,				
	U.S. Term Loan, First				
2,000	Lien	5.250%	12/20/19	B1	2,032,500
0.070	Ineos US Finance	0 5000/		-	0.050.000
2,978	LLC, Term Loan B	6.500%	5/04/18	B+	3,050,068
2,500	PQ Corporation, Term Loan B	5.250%	5/08/17	B+	2,536,980
2,000	Univar, Inc., Term	5.25078	5/00/17	DT	2,000,000
6,969	Loan	5.000%	6/30/17	B+	7,042,967
14,447	Total Chemicals				14,662,515
		% (0.2% of To	tal Investmer	nts)	
4 070	SourceHov LLC, Term	0.0050/			
1,970	Loan B, First Lien	6.625%	4/28/17	BB-	1,967,538
	<b>Commercial Services &amp;</b> ADS Waste Holdings,	Supplies 2.4	F70 (1.7% Of 1		ents)
2,500	Inc., Term Loan B	5.250%	10/09/19	B+	2,528,125
2,000	Brand Energy &	0.20070	10/00/10		2,020,120
	Infrastructure				
	Services, Inc.,				
	Canadian Tranche 1,				
676	Term Loan	6.250%	10/23/18	В	676,289
	Brand Energy &				
	Infrastructure				
	Services, Inc., Term	11 0000/	10/00/10		0 407 500
2,500	Loan, Second Lien Brand Energy &	11.000%	10/23/19	CCC+	2,487,500
	Infrastructure				
	Services, Inc., Term				
2,816	Loan	6.250%	10/23/18	В	2,817,870

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Nuveen Floating Rate Income Fund (continued)

Princip Amount (	000) Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Commercial Services	& Supplies (cont	inued)		
\$ 3,30		5.956%	5/09/17	B1	\$ 3,349,214
99		7.250%	5/22/18	В	1,002,425
2,38		5.000%	5/19/17	BB-	2,415,440
15,17					15,276,863
	Communications Equi	ipment 3.0% (2	2.1% of Total I	nvestments)	
3,00	-	TBD	TBD	BB-	3,041,250
2,00	CompuCom Systems, Inc., Term Loan, First 0 Lien	6.500%	10/04/18	B+	2,024,166
	CompuCom Systems, Inc., Term Loan,				
3,50		10.250%	10/04/19	В-	3,578,750
1,98	Genesys International Corporation, Term 5 Loan B	6.750%	1/31/19	B+	2,006,090
1,00	Pharmaceutical Product Development, Inc., Term Loan B,	0.70070	1/01/10		2,000,000
5,94	0 First Lien, WI/DD	TBD	TBD	Ba3	5,988,262
2,55		4.000%	12/18/19	BBB-	2,583,469
18,97			, <b>, , , , , , ,</b>		19,221,987
	Computers & Peripher	rais 0.4% (0.3%	6 of Total Inve	estments)	
2,40	SunGard Data Systems, Inc., Term 0 Loan D	4.500%	1/31/20	BB	2,443,500
_,		2.1% (1.5% of To			2,110,000
	Jackson Hewitt Tax Service, Inc., Term			,	
1,00		10.000%	10/16/17	N/R	990,000
	NES Rentals Holdings, Inc., Extended Term Loan,				
1,50		13.250%	10/20/14	Ba3	1,485,000
3,00	0	6.000%	11/18/13	Ba1	3,008,439

	Residential Capital				
	Corp, Term Loan A1				
	Royalty Pharma				
	Finance Trust,				
	Incremental Term				
4,769	Loan	4.000%	11/09/18	Baa2	4,833,038
	Springleaf Financial				
	Funding Company,				
3,000	Term Loan	5.500%	5/10/17	B3	3,016,125
	Total Consumer				
13,269	Finance				13,332,602
	Containers & Packaging	g 0.8% (0.5%	of Total Inve	stments)	
	Reynolds Group				
	Holdings, Inc., Term				
4,951	Loan	4.750%	9/28/18	B+	5,030,352
	Distributors 1.6% (1.1	% of Total Inve	estments)		
	HD Supply, Inc., Term				
9,950	Loan	7.250%	10/12/17	B+	10,269,226
	Diversified Consumer S	ervices 1.2%	o (0.8% of Tot	al Investmer	nts)
	Brickman Group				
	Holdings, Inc.,				
	Tranche B1, Term				
1,296	Loan	5.500%	10/14/16	B+	1,315,877
	Cengage Learning				
	Acquisitions, Inc.,				
4,417	Term Loan , DD1	2.710%	7/03/14	CCC+	3,525,985
	Laureate Education,				
	Inc., Extended Term				
2,948	Loan	5.250%	6/15/18	B1	2,967,151
	Total Diversified				
8,661	Consumer Services				7,809,013
	Diversified Financial Se	rvices 2.0%	(1.4% of Tota	I Investment	s)
	Ferrara Candy				
	Company, Term Loan				
2,488	В	7.507%	6/18/18	В	2,524,812
	Ocwen Financial				
	Corporation, Term			_	
5,250	Loan B, WI/DD	TBD	TBD	B1	5,330,393
	Sheridan Holdings,				
	Inc., Term Loan, First				
4,975	Lien	6.000%	7/01/18	B+	5,057,918
	Total Diversified				
12,713	Financial Services				12,913,123
	Diversified Telecommu	nication Servic	es 2.1% (1.	5% of Total I	nvestments)
	Charter				
	Communications				
	Operating Holdings				
	LLC, Holdco Term				
3,000	Loan	2.702%	3/06/14	BB+	3,010,446
5,779	Intelsat Jackson	4.500%	4/02/18	BB-	5,866,023
	Holdings, Ltd., Term				

	Loan B1				
	Level 3 Financing,				
	Inc., Term Loan,				
4,500	Tranche B	5.250%	8/01/19	Ba2	4,561,312
	Total Diversified				
	Telecommunication				
13,279	Services				13,437,781
10,270	Electric Utilities 0	6% (0.4% of Total	Investments	•)	10,107,701
		.0 /0 (0. <del>4</del> /0 01 10tai	investments	·)	
	TXU Corporation,			_	
4,781	2014 Term Loan	3.742%	10/10/14	B2	3,610,760
	Electronic Equipme	ent & Instruments	0.7% (0.5%	of Total Inv	estments)
	Electronic Equipme SMART Modular	ent & Instruments	0.7% (0.5%	of Total Inv	estments)
	SMART Modular	ent & Instruments	0.7% (0.5%	of Total Inv	estments)
5 404	SMART Modular Technologies, Inc.,		·		
5,404	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B+	4,620,206
5,404	SMART Modular Technologies, Inc., Term Loan B Energy Equipment	8.250%	8/26/17	B+	4,620,206
5,404	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B+	4,620,206
5,404	SMART Modular Technologies, Inc., Term Loan B Energy Equipment	8.250% & Services 0.2%	8/26/17	B+	4,620,206
5,404	SMART Modular Technologies, Inc., Term Loan B Energy Equipment Pinnacle Holdco	8.250% & Services 0.2%	8/26/17	B+	4,620,206
	SMART Modular Technologies, Inc., Term Loan B Energy Equipment Pinnacle Holdco S.A.R.L., Term Loan	8.250% <b>&amp; Services 0.2%</b>	8/26/17 ( <b>0.2% of Tot</b> a 7/24/19	B+ al Investmer	4,620,206 nts)
	SMART Modular Technologies, Inc., Term Loan B Energy Equipment Pinnacle Holdco S.A.R.L., Term Loan	8.250% <b>&amp; Services 0.2%</b> , 6.500%	8/26/17 ( <b>0.2% of Tot</b> a 7/24/19	B+ al Investmer	4,620,206 nts)

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Food &amp; Staples Retailing</b> BJ Wholesale Club,	1.5% (1.1%	of Total Inve	stments)	
	Inc., Term Loan, First				
\$ 1,796	Lien	5.750%	9/26/19	В	\$ 1,828,167
	Wendy's/Arby's				
1 000	Restaurants, Inc.,	4 7500/		55	0 000 700
1,993	Term Loan B Wilton Products, Inc.,	4.750%	5/15/19	BB-	2,022,736
5,925	Tranche B, Term Loan	7.500%	8/30/18	B1	6,043,500
- ,	Total Food & Staples				- , ,
9,714	Retailing				9,894,403
	Food Products 4.4% (3.1	1% of Total I	nvestments)		
	AdvancePierre Foods, Inc., Term Loan, First				
4,000	Lien	5.750%	7/10/17	B1	4,073,752
,	AdvancePierre Foods,				.,
	Inc., Term Loan,				
1,800	Second Lien	9.500%	10/10/17	CCC+	1,854,000
4,537	Michael Foods Group, Inc., Term Loan	4.250%	2/25/18	Ba3	4,610,286
4,007	U.S. Foodservice,	4.230 /8	2/23/10	Dag	4,010,200
	Inc., Extended Term				
17,260	Loan	5.750%	3/31/17	B2	17,487,415
27,597	Total Food Products	• •			28,025,453
	Health Care Equipment &	Supplies 1	1.9% (1.4% of	lotal Investme	ents)
2,335	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	2,370,146
2,000	Kinetic Concepts, Inc.,	1.00070	0,01,10		2,070,110
9,900	Term Loan C1	5.500%	5/04/18	Ba2	10,073,250
	Total Health Care				
12,235	Equipment & Supplies		40/ 10 00/ -1		12,443,396
	Health Care Providers & S Ardent Medical	Services II	.4% (8.0% Of	iotal investme	ents)
	Services, Inc., Term				
1,413	Loan, First Lien	6.750%	7/02/18	B+	1,441,386
	DaVita, Inc., New			_	
10,000	Term Loan B2	4.000%	11/01/19	Ba2	10,126,790
1,584	Genesis Healthcare LLC, Term Loan	10.002%	12/03/17	B+	1,546,070
1,304	Gentiva Health	10.002 /0	12/03/17	DT	1,040,070
	Services, Inc., Term				
4,852	Loan B	6.500%	8/17/16	B1	4,909,473
10.00-	Golden Living, Term	E 00001	E /0 / / / C		
13,637	Loan	5.000%	5/04/18	B1	13,125,651
1,325	HCA, Inc., Tranche B2, Term Loan	3.561%	3/31/17	BB	1,336,574
2,970	Health Management	4.500%	11/16/18	BB-	3,006,662
, -	Associates, Inc., Term				,,

	Loan B				
	Heartland Dental				
	Care, Inc., Term Loan,				
2,000	First Lien	6.250%	12/21/18	Ba3	2,017,500
	Heartland Dental				
	Care, Inc., Term Loan,				
2,000	Second Lien	9.750%	6/20/19	CCC+	2,065,000
	Kindred Healthcare,				
2,599	Term Loan	5.250%	6/01/18	Ba3	2,604,151
	LHP Operations Co.				
1,857	LLC, Term Loan B	9.000%	7/03/18	В	1,896,802
	LifeCare Holdings,				
	Inc., Term Loan Add				
783	On, (5)	0.000%	2/01/16	N/R	732,134
	LifeCare, Term Loan,				
4,341	(5)	0.000%	2/01/16	N/R	4,058,955
	MultiPlan, Inc., Term				
2,286	Loan B	4.750%	8/26/17	Ba3	2,301,822
	National Mentor				
	Holdings, Inc., Term				
3,990	Loan B	6.500%	2/09/17	B+	4,049,695
	Select Medical				
	Corporation, Term				
6,923	Loan	5.500%	6/01/18	BB-	7,024,426
	Select Medical				
	Corporation, Tranche				
995	B, Term Loan A	5.500%	6/01/18	BB-	1,003,706
	Sheridan Holdings,				
	Inc., Term Loan,			_	
1,750	Second Lien	9.000%	7/01/19	B-	1,788,281
	Skilled Healthcare				
	Group, Inc., Term			5/	
1,286	Loan	6.750%	4/09/16	B1	1,301,431
	Vanguard Health				
0 5 4 4	Holding Company II	E 0000/	1/00/10	D o	0.040.005
6,541	LLC, Initial Term Loan	5.000%	1/29/16	Ba2	6,612,965
70 100	Total Health Care				70 0 40 474
73,132	Providers & Services	1 00/ 10 70/	of Total las	atmonto)	72,949,474
	Health Care Technology	1.0% (0.7%	of Total Inve	siments)	
	Emdeon Business				
6,598	Services LLC, Term Loan B1	5.000%	11/02/18	BB-	6 712 102
0,390	Hotels, Restaurants & Le				6,713,102
	24 Hour Fitness	13UIC 3.0%		n nivestinelits)	
	Worldwide, Inc., New				
4,875	Term Loan	7.500%	4/22/16	Ba3	4,936,952
4,070	Caesars	7.500%	4/22/10	Dad	4,300,302
	Entertainment				
	Operating Company,				
3,876	Inc., Term Loan B6	5.454%	1/28/18	В	3,609,578
1,826		6.000%	3/01/17	B+	1,846,068
1,020		0.000 /0	0/01/17	UT	1,040,000

	CCM Merger, Inc.				
	Term Loan				
	Landry's Restaraunts,				
4,962	Inc., Term Loan B	6.500%	4/24/18	B+	5,039,394
	MGM Resorts				
	International, Term				
3,000	Loan B	4.250%	12/20/19	BB	3,052,188
	Seaworld Parks and				
	Entertainment, Inc.,				
3,538	Term Loan B	4.000%	8/17/17	BB-	3,572,845
	Six Flags Theme				
	Parks, Inc., Term				
1,354	Loan B, First Lien	4.000%	12/20/18	BB+	1,375,749
	Total Hotels,				
23,431	Restaurants & Leisure				23,432,774
	Household Durables	0.7% (0.5% of T	otal Investm	ents)	
	AOT Bedding Super			-	
	Holdings LLC, Term				
2,750	Loan B	5.000%	10/01/19	B+	2,788,384
	Spectrum Brands,				
1,623	Inc., Term Loan	4.500%	12/17/19	Ba3	1,643,142
, -	Total Household				, ,
4,373	Durables				4,431,526
, -		Nuveen Invest	ments		, , -
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Nuveen Floating Rate Income Fund (continued)

Principal Amount (00	00) Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Household Products 0.0	0% (0.0% of 1	Fotal Investme	ents)	
\$ 256		5.250%	12/22/16	BB-	\$ 246,668
	Industrial Conglomerates	1.8% (1.2%	6 of Total Inve	estments)	
10,000	-	TBD	TBD	B+	10,166,640
259	Evertec, Inc., Term Loan	5.500%	9/30/16	BB-	262,841
974	U.S. Foodservice, Inc., Term Loan, First Lien	5.750%	3/31/17	B2	982,860
11,233	Total Industrial Conglomerates				11,412,341
	Insurance 1.3% (0.9% o	f Total Invest	tments)		
	USI Holdings Corporation, Term		·		
4,500		5.250%	12/14/19	B1	4,552,502
	Vantage Drilling Company, Term Loan			_	
3,456		6.250%	10/18/17	B-	3,499,453
7,956		0.00/ /0.00/	of Total Inves		8,051,955
	Internet & Catalog Retail	0.9% (0.6%	of Total Inve	stments)	
5,500	-	6.250%	11/09/19	B1	5,555,000
	Internet Software & Servie	ces 1.7% (1	1.2% of Total I	nvestments)	
2,444	-	5.952%	9/30/17	B1	2,479,095
1,995	Sabre, Inc., Incremental Term Loan	7.250%	12/29/17	B1	2,031,574
3,890	SSI Investments II,	5.000%	5/26/17	Ba3	3,958,269
2,442		5.500%	10/27/17	Ba3	2,478,888
10,771	Total Internet Software & Services				10,947,826
	IT Services 3.2% (2.3% )	of Total Inve	stments)		
	EIG Investors Corp., Term Loan, Second				
2,500		10.250%	5/09/20	CCC+	2,506,250
2,807		8.500%	5/06/16	B+	2,460,262

	Frac Tech International LLC, Term Loan				
	Genpact International,				
1,496	Inc., Term Loan	4.250%	8/30/19	BB+	1,518,694
0.440	Sabre, Inc., New		10/00/17	<b>D1</b>	0 401 000
3,448	Extended Term Loan SRA International,	5.952%	12/29/17	B1	3,491,389
1,237	Term Loan	6.500%	7/20/18	B1	1,232,693
- ,	SunGard Data				,,
	Systems, Inc., Term				
1,470	Loan B	1.956%	2/28/14	BB	1,480,055
0.400	VFH Parent LLC,	7 5000/	7/00/10	Det	0.410.000
2,402	Term Loan Web.com, Term Loan,	7.500%	7/08/16	Ba1	2,419,989
246	Second Lien	11.000%	10/27/18	B3	253,692
2.0	Zayo Group LLC,	11100070	10/21/10	20	200,002
5,373	Term Loan B	5.250%	7/02/19	B1	5,450,715
20,979	Total IT Services				20,813,739
	Leisure Equipment & Pro	oducts 0.9%	(0.6% of Tot	al Investmen	ts)
	BLB Management Services, Inc., Term				
2,415	Loan	8.500%	11/05/15	BB	2,442,064
_,	Equinox Holdings,	0100070	11,00,10		2,112,001
	Inc., Term Loan, First				
3,250	Lien, WI/DD	TBD	TBD	B1	3,298,750
5 005	Total Leisure				E 740 014
5,665	Equipment & Products Machinery 0.7% (0.5%	of Total Inves	tmonte)		5,740,814
	Navistar International	of fotal lines	inenis)		
	Corporation, Term				
1,500	Loan B	7.000%	8/17/17	Ba2	1,524,750
	Rexnord Corporation,				
0.400	Inc., Term Loan B	4 5000/	4/04/40	DD	0.005.005
3,168 4,668	Refinancing Total Machinery	4.500%	4/01/18	BB	3,205,285 4,730,035
4,000	Media 9.5% (6.6% of To	otal Investmer	nts)		+,700,000
	Atlantic Broadband		,		
	Finance LLC, Term				
1,564	Loan B	4.500%	9/20/19	BB	1,587,953
	Cengage Learning				
	Acquisitions, Inc., Tranche B, Extended				
823	Term Loan	5.710%	7/04/17	CCC+	600,613
	Cumulus Media, Inc.,				,•.•
	Term Loan B, First				
5,490	Lien	4.500%	9/18/18	Ba2	5,538,204
	Cumulus Media, Inc.,				
4,650	Term Loan, Second Lien	7.500%	9/16/19	B2	4,841,812
998		5.500%	7/14/17	B+	1,014,956
500		2.000/0		_ ·	.,,

	FoxCo Acquisition Sub LLC, Initial Term Loan				
	Interactive Data Corporation, Term				
2,171	Loan B	3.750%	1/31/18	Ba3	2,170,604
	Mediacom Broadband LLC, Tranche G, Term				
1,995	Loan	4.000%	1/20/20	Ba3	2,013,703
3,972	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	4,043,641
6,000	Tribune Company, Exit Term Loan B	4.000%	12/17/19	BB+	6,060,000
	Univision Communications, Inc.,				
17,983	Term Loan	4.452%	3/31/17	B+	18,070,129
	UPC Broadband Holding BV, Term				
3,000	Loan AF	4.000% Nuveen Invest 28	1/31/21 ments	BB-	3,020,625

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Media (continued)				
		WideOpenWest				
•	0.570	Finance LLC, Term	0.0500/	74040	D4	<b>*</b> • <b>7</b> • <b>5 7</b> • <b>0</b>
\$	9,576	Loan B	6.250%	7/12/18	B1	\$ 9,705,729
		WMG Acquisition Corporation, New				
	1,250	Term Loan, First Lien	5.250%	11/01/18	Ba2	1,273,698
	1,200	Yell Group PLC, Term	0.20070	11/01/10	Dul	1,270,000
	4,565	Loan, (5)	0.000%	7/31/14	N/R	895,852
	64,037	Total Media				60,837,519
		Metals & Mining 0.4%	6 (0.3% of Total	Investments)		
		FMG Resources, Ltd.,				
	2,291	Term Loan B	5.250%	10/18/17	BB+	2,326,388
		Multiline Retail 0.8%	(0.6% of Total In	vestments)		
	0 100	99 Cents Only Stores,		1/11/10	D.	0.014.100
	2,183	Term Loan B1 Neiman Marcus	5.250%	1/11/19	B+	2,214,103
		Group, Inc., Term				
	3,000	Loan	4.750%	5/16/18	B+	3,022,125
	5,183	Total Multiline Retail	11.0070	0,10,10	51	5,236,228
	-,	Oil, Gas & Consumable	e Fuels 2.8% (2	2.0% of Total	Investments)	-, -, -, -
		CCS Income Trust,	· ·			
	4,357	Term Loan, DD1	3.208%	11/14/14	B1	4,357,143
		CCS Income Trust,			_	
	990	Delayed Term Loan	3.208%	11/14/14	В	989,770
	1 017	Crestwood Holdings,	0 7500/	0/00/40	000	1 050 740
	1,917	Inc., Term Loan B El Paso Corporation,	9.750%	3/26/18	CCC+	1,953,743
		Tranche B1, Term				
	2,500	Loan	5.000%	5/24/18	Ba3	2,532,812
	2,000	Energy Transfer	0100070	0,21,10	Duo	2,002,012
		Partners LP, Term				
	375	Loan B	3.750%	3/24/17	BB	379,062
		Gibson Energy ULC,				
	1,476	Term Loan B	4.750%	5/18/18	BB-	1,503,178
		Plains Exploration and				
	4 000	Production Company,	4.000%	10/15/10	Do1	4 005 700
	4,000	Term Loan Samson Investment	4.000%	10/15/19	Ba1	4,025,700
		Company, Initial Term				
	2,500	Loan, Second Lien	6.000%	9/25/18	B1	2,534,375
	_,	Total Oil, Gas &				_,
	18,115	Consumable Fuels				18,275,783
		Paper & Forest Produc	ts 0.7% (0.5%	of Total Inve	stments)	
		Newark Group, Inc.,				
	4,440	DIP Term Loan	12.500%	3/31/14	Caa1	4,417,320
	0.000	Personal Products 1	.8% (1.3% of Tot			0 111 000
	9,000		TBD	TBD	Ba1	9,111,699

	Bombardier				
	Recreational				
	Products, Inc., Term				
	Loan B, WI/DD				
	Prestige Brands, Inc.,				
1,139	Term Loan 1	5.282%	1/31/19	BB-	1,151,898
	Revlon Consumer				
	Products Corporation,				
1,380	Term Loan	4.750%	11/19/17	BB-	1,393,990
	Total Personal				
11,519	Products				11,657,587
	Pharmaceuticals 7.5%	(5.3% of Tota	l Investments	3)	
	Bausch & Lomb, Inc.,				
	Delayed Draw, Term				
2,000	Loan	4.750%	9/30/15	B+	2,026,250
	Bausch & Lomb, Inc.,				
8,955	Term Loan B	5.250%	5/17/19	B+	9,072,534
	ConvaTec Healthcare,				
	Incremental Term				
2,710	Loan B	5.000%	12/22/16	Ba3	2,752,759
	Generic Drug				
	Holdings, Inc., Term				
1,735	Loan B	6.000%	10/29/19	B+	1,762,973
	Graceway				
	Pharmaceuticals LLC,				
	Second Lien Term				
5,625	Loan, (5)	0.000%	5/03/13	N/R	168,750
	Par Pharmaceutical				
	Companies, Inc.,				
3,657	Term Loan B	5.000%	9/30/19	B+	3,711,222
	Quintiles				
	Transnational Corp.,				
8,099	Term Loan B2	4.500%	6/08/18	BB-	8,214,188
	Therakos, Inc., Term				
3,500	Loan, First Lien	7.500%	1/18/18	В	3,430,000
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
4,938	D	4.250%	2/13/19	BBB-	5,012,460
	Warner Chilcott				
	Company LLC, Term				
1,597	Loan B1 Additional	4.250%	3/15/18	BBB-	1,615,322
	Warner Chilcott				
	Corporation, Term				
4,204	Loan B1	4.250%	3/15/18	BBB-	4,253,411
	Warner Chilcott				
	Corporation, Term				
1,300	Loan B2	4.250%	3/15/18	BBB-	1,314,986
2,890	Warner Chilcott	4.250%	3/15/18	BBB-	2,924,220
	Corporation, Term				

	Loan B3				
	Warner Chilcott				
	Corporation, Term				
1,625	Loan B4	3.247%	8/15/17	BBB-	1,631,094
	Warner Chilcott Corporation, Term				
325	Loan B5	3.247%	8/20/17	BBB-	326,219
53,160	Total Pharmaceuticals				48,216,388
	Professional Services	0.0% (0.0% of	<b>Total Invest</b>	tments)	
	Vertrue Inc., Term				
452	Loan	9.250%	8/16/14	D	150,287
		Nuveen Invest 29	ments		

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Nuveen Floating Rate Income Fund (continued)

	Principal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		<b>Real Estate Investment T</b>	rust 0.7% (	0.5% of Total	Investments)	
\$	955	iStar Financial, Inc., Term Loan, Tranche A1	5.250%	3/19/16	BB-	\$ 971,233
Ψ	000	iStar Financial, Inc.,	5.25078	0/10/10	00	φ 571,200
	3,763	Term Loan	5.750%	10/15/17	BB-	3,831,861
	4,718	Total Real Estate Investment Trust				4,803,094
	, _	<b>Real Estate Management</b>	& Developm	ent 2.4% (1.	7% of Total Inv	
		Capital Automotive LP,				,
	7,910	Tranche B	5.250%	3/11/17	Ba3	7,974,000
		LNR Property Corporation, Term				
	3,091	Loan	4.750%	4/29/16	BB+	3,101,411
	4,131	Realogy Corporation, Delayed Term Loan	4.456%	10/10/16	B+	4,164,838
		Total Real Estate				
		Management &				
	15,132	Development				15,240,249
		Road & Rail 0.9% (0.6%	of Total Inve	estments)		
		Swift Transportation				
	E 407	Company, Inc., Term	E 0000/	10/01/17	חח	E 401 700
	5,407	Loan, Tranche B2 Semiconductors & Equip	5.000%	12/21/17	BB	5,481,729
		Freescale	inent 2.3%	(1.0% OF TOLA	i investments)	
		Semiconductor, Inc.,				
		Term Loan, Tranche				
	3,565	B1	4.460%	12/01/16	B1	3,579,100
		NXP Semiconductor				
		LLC, Incremental Term	. == /		_	
	3,000	Loan C	4.750%	12/06/19	B+	3,044,064
	5 900	NXP Semiconductor	1 500%	2/02/17	B2	5 095 790
	5,890	LLC, Term Loan NXP Semiconductor	4.500%	3/03/17	DZ	5,985,789
		LLC, Tranche A2,				
	889	Term Loan	5.500%	3/03/17	B+	908,470
	000	Spansion LLC, Term	0.00070	0,00,11	5.	000,170
	1,455	Loan B	5.250%	12/11/18	BB+	1,465,992
	,	Total Semiconductors				, ,
	14,799	& Equipment				14,983,415
		Software 8.5% (5.9% of	<b>Total Invest</b>	ments)		
	6,828		7.250%	11/22/17	BB-	6,917,558

	Attachmate Corporation, Term Loan, First Lien				
0.070	Blackboard, Inc., Term	0.0500/	1/01/10	P	0 700 000
2,972	Loan B2 Datatel Parent Corp,	6.250%	1/31/18	B+	2,733,803
2,911	Term Loan B Deltek, Inc., Term	6.250%	7/19/18	B+	2,934,780
2,000	Loan, First Lien	6.000%	10/10/18	B+	2,033,750
057	Eagle Parent, Inc.,	F 0000/	E/10/10	<b>D</b> =0	CC0 000
657	Term Loan Infor Enterprise	5.000%	5/16/18	Ba3	663,233
	Applications, Term				
15,423	Loan B	5.250%	4/05/18	Ba3	15,669,358
4 207	IPC Systems, Inc., Extended Term Loan, Transhe B1, First Lion	7.750%	7/31/17	B1	4 195 050
4,207	Tranche B1, First Lien IPC Systems, Inc.,	7.750%	7/31/17	DI	4,185,950
	Term Loan, Second				
8,500	Lien	5.452%	6/01/15	CCC	7,777,500
	Misys PLC, Term			_	
6,484	Loan, First Lien	7.250%	12/12/18	Ba3	6,601,268
	RedPrairie Corporation, Term				
2,000	Loan, First Lien	6.750%	12/21/18	B+	2,022,222
	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc.,				
2,650	Funded Term Loan B1	5.000%	6/07/19	BB-	2,685,323
074	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc.,	5 0000/	0/07/40		070 500
274 54,906	Funded Term Loan B2 Total Software	5.000%	6/07/19	BB-	278,563 54,503,308
54,900		1.8% of Total	Investments)		54,505,506
	Collective Brands, Inc.,				
1,829	Term Loan B	7.250%	10/09/19	B1	1,857,703
1 0 1 0	J Crew Group, Term	1.0000/	1/00/00	P	
1,619	Loan B1 Jo-Ann Stores, Inc.,	4.000%	1/30/20	В	1,632,595
3,083	Term Loan	4.750%	3/16/18	B+	3,102,119
0,000	Lord & Taylor Holdings		0,10,10		0,,
868	LLC, Term Loan	5.750%	1/11/19	BB	878,361
0.000	Party City Corporation,		7/07/40	<b>D4</b>	0.070.011
3,229	Term Loan Petco Animal	5.750%	7/27/19	B1	3,273,811
	Supplies, Inc., Term				
2,199	Loan	4.500%	11/24/17	B1	2,210,372
	Tempur-Pedic				
3,810	International, Inc., Term Loan B, WI/DD	TBD	TBD	BB	3,878,911

16,637	Total Specialty Retail				16,833,872
- ,	Textiles, Apparel & Luxu	Iry Goods	0.5% (0.3% of	Total Investm	, ,
	Philips-Van Heusen	•	·		
	Corporation, Term				
3,000	Loan B, WI/DD	TBD	TBD	BBB-	3,028,116
	Trading Companies & Di	istributors	0.3% (0.2% of	Total Investm	nents)
	Wesco Distribution,				
1,692	Inc., Term Loan B	4.500%	12/04/19	Ba3	1,714,871
	Wireless Telecommunic	ation Service	es 4.3% (3.0°	% of Total Inv	estments)
	Asurion LLC, Term				
10,051	Loan, First Lien	5.500%	5/24/18	BB-	10,180,675
	Avaya, Inc., Term	/			
4,665	Loan B5	8.000%	3/31/18	B1	4,712,969
	Clear Channel				
	Communications, Inc.,	0.0500/			
11,036	Tranche B, Term Loan	3.852%	1/29/16	CCC+	9,606,704
	IPC Systems, Inc.,				
000	Term Loan, Tranche	7 7500/	7/04/47		000 770
998	C, First Lien	7.750% Nuveen Inve	7/31/17	B1	988,772
		Nuveen nive	sunents		
		50			

	incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Wireless Telecomm	unication Services	s (continued)		
		Presidio, Inc., New			-	• • • • • • • • •
\$	1,864	Term Loan	5.750%	3/31/17	Ba3	\$ 1,870,983
		Total Wireless				
	00.044	Telecommunication				07 000 400
	28,614	Services				27,360,103
		Total Variable Rate Senior Loan				
		Interests (cost				
\$7	30,562	\$714,113,861)				721,348,891
-	shares	Description (1)				Value
	marco	• • • •	.7% (2.6% of Tota	l Investment	s)	Value
		Building Products	-			
		Masonite Worldwide			,	
3	01,905	Holdings, (6)				\$ 12,378,105
		Hotels, Restaurants	& Leisure 0.1%	(0.1% of Tota	al Investments	
		BLB Worldwide				
	42,041	Holdings Inc., (6), (7)				846,075
	2,670	Buffets, Inc., (6), (7)				16,687
		Total Hotels,				
		Restaurants &				
		Leisure				862,762
			of Total Investme	nts)		
		Metro-Goldwyn-Maye	r,			
	203,449	(6), (7)				7,824,303
	45,942	Tribune Company, (8	)			0 000 570
	57,088	Tribune Company Total Media				2,968,576 10,792,879
		Total Common				10,792,079
		Stocks (cost				
		\$30,628,600)				24,033,746
Pr	rincipal	<i>400,020,000</i>			Ratings	24,000,140
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
	()	Convertible Bonds	0.3% (0.2% of To			
		<b>Communications Eq</b>				
		Nortel Networks				
\$	850	Corp., (5)	1.750%	4/15/13	N/R	\$ 841,500
		Nortel Networks				
	1,000	Corp., (5)	2.125%	4/15/14	N/R	995,000
		Total Convertible				
<b>^</b>	4 050	Bonds (cost				4 000 500
\$	1,850	\$1,563,750)			D - +!	1,836,500
	incipal	Dee	0	M - +!+	Ratings	\/_l
AMO	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		-	11.1% (7.8% of Tot			nte)
\$	1,000	Commercial Service Ceridian Corporation	11.250%	2% (0.1% of 1 11/15/15	CCC	\$ 1,012,500
φ	1,000	Communications Ec			Investments)	φ 1,012,300
					mvestillents)	

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5,000	Avaya Inc., 144A	9.000%	4/01/19	B1	5,162,500
4,000	Nortel Networks Limited, (5)	0.000%	7/15/13	N/R	4,120,000
650	Nortel Networks Limited, (5)	10.750%	7/15/16	N/R	728,000
9,650	Total Communications Equipment				10,010,500
	Distributors 0.4% (0.2	2% of Total Inv	estments)		
2,000	HD Supply Inc., 144A		4/15/19	B+	2,265,000
	Diversified Telecommu	inication Servi	ces 0.9% (	0.7% of Total	Investments)
	Consolidated Communications				
1,500	Finance Company	10.875%	6/01/20	B-	1,695,000
1,500	IntelSat Bermuda Limited	11.500%	2/04/17	CCC+	1,590,000
2,500	IntelSat Bermuda Limited	11.250%	2/04/17	CCC+	2,650,000
5 500	Total Diversified Telecommunication				E 00E 000
5,500	Services	Nuveen Inves	tmants		5,935,000
		31	unents		

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Nuveen Floating Rate Income Fund (continued)

Pr	rincipal				Ratings	
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
	. ,	Health Care Equipmen	nt & Supplies	1.0% (0.7% of	Total Investm	ents)
		Chiron Merger Sub				
\$	2,450	Inc., 144A	10.500%	11/01/18	В	\$ 2,621,500
	2,500	Merge Healthcare Inc.	11.750%	5/01/15	B+	2,675,000
		Rotech Healthcare				
	1,455	Inc.	10.750%	10/15/15	B3	1,455,000
		Total Health Care				
	6,405	Equipment & Supplies				6,751,500
		<b>Health Care Providers</b>	& Services 1	.5% (1.0% of 1	Fotal Investme	nts)
		Aurora Diagnostics				
	2,000	Holdings LLC	10.750%	1/15/18	B3	1,585,000
	3,750	HCA Inc., (9)	8.500%	4/15/19	BB+	4,171,875
		Select Medical				
	2,000	Corporation	6.195%	9/15/15	B-	1,995,000
		Vanguard Health				
	500	Holding LLC/Inc.	8.000%	2/01/18	B-	530,000
		Wolverine Healthcare				
	1,000	Analytics, 144A	10.625%	6/01/20	CCC+	1,105,000
		Total Health Care				
	9,250	Providers & Services				9,386,875
		Household Products		<b>Total Investm</b>		
	2,750	Sprectum Brands Inc.	9.500%	6/15/18	Ba3	3,110,938
		IT Services 0.7% (0.5	5% of Total Invo	estments)		
		First Data	7.0750/	0/15/10		
	3,000	Corporation, 144A	7.375%	6/15/19	BB-	3,157,500
	1,228	First Data Corporation	10.550%	9/24/15	B-	1,265,904
	4,228	Total IT Services		- 4 4 \		4,423,404
		Machinery 0.4% (0.3	% of lotal inve	stments)		
	1 005	NES Rental Holdings		A /4 E /4 E	000	
	1,025	Inc., 144A	12.250%	4/15/15	CCC+	1,076,250
	1 700	Trinseo Materials	0.7500/	0/01/10	Β.	1 600 000
	1,700	Operating, 144A	8.750%	2/01/19	B+	1,683,000
	2,725	Total Machinery Media 1.9% (1.4% of	Total Investme	onto)		2,759,250
		•	Total investme	ents)		
		Clear Channel Communications, Inc.,				
	0 706	144A	0 000%	10/15/10		0 560 005
	2,706	Clear Channel	9.000%	12/15/19	CCC+	2,563,935
	5 500			0/15/14	CCC	5 200 000
	5,500	Communications, Inc.	5.500%	9/15/14	CCC-	5,280,000
		Communications, Inc. Clear Channel				
	5,500 2,250 3,700	Communications, Inc.	5.500% 11.000% 6.875%	9/15/14 8/01/16 6/15/18	CCC- CCC- CCC-	5,280,000 1,760,625 2,469,750

	Clear Channel				
	Communications, Inc.				
	WMG Acquisition				
400	Group	11.500%	10/01/18	B-	465,000
14,556	Total Media				12,539,310
	Metals & Mining 0.2%	(0.2% of Total	Investments)		
1,400	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,400,000
	Pharmaceuticals 0.5%	6 (0.3% of Tota	I Investments	5)	
	Angiotech				
74	Pharmaceuticals Inc.	5.000%	12/01/13	N/R	74,185
	Angiotech				
918	Pharmaceuticals Inc.	9.000%	12/01/16	N/R	931,770
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	BB-	1,060,000
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	BB-	1,075,000
2,992	Total Pharmaceuticals				3,140,955
	Road & Rail 0.7% (0.5	% of Total Inve	estments)		
	Avis Budget Car				
2,000	Rental	2.790%	5/15/14	B+	2,000,020
	Swift Services				
2,000	Holdings Inc.	10.000%	11/15/18	B+	2,257,500
4,000	Total Road & Rail				4,257,520
	Software 0.6% (0.5% c				
1,700	Infor Us Inc.	11.500%	7/15/18	B-	2,001,750
1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,118,750
3,575	Total Software				4,120,500
	Total Corporate				
	Bonds (cost				
\$ 70,031	\$66,452,547)				71,113,252
		Nuveen Invest	ments		
		32			

ncipal unt (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Asset-Backed Securities	6.5% (4.5%	6 of Total Inv	estments)	
	Ares Collateralized Loan Obligation,				
	Series 2012 25A E,				
\$ 750	144A	6.057%	1/17/24	BB	\$ 734,763
	BlueMountain				
	Collateralized Loan				
1,200	Obligation, Series 2012 2A E14	5.425%	11/20/24	BB	1,191,150
1,200	BlueMountain	0.12070	11/20/21		1,101,100
	Collateralized Loan				
	Obligations Limited	=			
2,500	2012-1A, 144A	5.802%	7/20/23	BB	2,403,575
2,700	Dryden Senior Loan Fund 2012-24A	5.120%	11/15/23	BBB	2,729,479
2,700	Finn Square	0112070	11/10/20	222	_,, _0,0
	Collateralized Loan				
	Obligations Limited,				
1,000	Series 2012-1A, 144A	5.567%	12/24/23	BB	939,600
1,000	Flatiron Collateralized	5.507 /8	12/24/20	66	000,000
	Loan Obligation				
	Limited, Series		=		
1,500	2011-1A Fraser Sullivan	4.704%	1/15/23	BB	1,373,700
	Collateralized Loan				
	Obligations Limited,				
	Series 2011-6A,				
1,500	144A	5.811%	11/22/22	BB	1,461,937
	LCM Limited Partnership,				
	Collateralized Loan				
3,000	Obligations, 144A	6.054%	4/15/22	BB	2,926,035
	LCM Limited				
	Partnership, Collateralized Loan				
1,800	Obligations, 144A	4.904%	4/15/22	BBB	1,805,929
,	LCM Limited				, ,
	Partnership,				
1 500	Collateralized Loan	5 AE00/	4/19/22	BB	1 401 700
1,500	Obligations LCM Limited	5.452%	4/19/22	DD	1,401,726
	Partnership Series				
2,700	2012A, 144A	6.052%	10/19/22	BB	2,625,099
	Madison Park				
1 500	Funding Limited, Series 2012-10A	5 620%	1/20/25	BB	1 428 485
			1/20/20		
1,500 1,500	Series 2012-10A	5.620% 5.652%	1/20/25	BB	1,428,485 1,448,181

	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A		4/22/22	BB	
	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A,				
1,000	144A Magnetite IV CLO	4.652%	4/22/22	BBB	1,002,450
2,300	Limited, Series 2012-6A E, 144A	6.058%	9/15/23	BB	2,266,084
	Northwoods Capital Corporation, Collateralized Loan				
750	Obligations 2012-9A	5.471%	1/18/24	BB-	685,625
	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series				
3,000	2012-6A	5.810%	5/15/23	BB	2,913,366
3,360	Oak Hill Credit Partners, Series 2012-7A	5.340%	11/20/23	BB	3,145,239
5,500	Octagon Investment Partners, Series	3.340 /8	11/20/20	00	3,143,233
750	2012-1A D, 144A	5.815%	1/15/24	BB-	712,904
	Race Point Collateralized Loan Obligation Series				
3,000	2012-7A, 144A	5.310%	11/08/24	BB-	2,820,285
	Race Point Collateralized Loan Obligations, Series				
2,500	2011-5A, 144A	6.808%	12/15/22	BB	2,512,645
	Race Point Collateralized Loan Obligations, Series				
3,000	2012-6A, 144A	5.812%	5/24/23	BB	2,924,058
	Total Asset-Backed Securities (cost				
\$ 42,810	\$37,400,567)				41,452,315
Shares	Description (1)				Value
	Investment Companies	2.1% (1.5%	of Total Inve	stments)	
	Eaton Vance				
353,668	Floating-Rate Income Trust Fund				\$ 6,182,117
963,820					7,488,881

	Eaton Vance Senior Income Trust		
Principal	Total Investment Companies (cost \$11,947,776)		13,670,998
Amount (000)	Description (1)	Coupon Maturity	Value
	Short-Term Investments	6.6% (4.6% of Total Investments)	
\$ 42,355	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$42,354,975, collateralized by \$43,140,000 U.S. Treasury Notes, 0.250%, due 3/31/14, value \$43,205,098	0.010% 2/01/13	\$ 42,354,963
	Total Short-Term Investments (cost		40.054.000
	\$42,354,963)		42,354,963
	Total Investments		
	(cost \$904,462,064) 142.6%		915,810,665
	Borrowings (38.8)% (10), (11)		(249,200,000)
	Other Assets Less Liabilities (3.8)% (12)		(24,261,033)
	Net Assets Applicable to Common Shares 100%		\$ 642,349,632
		Nuveen Investments 33	

### JFR

Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Investments in Derivatives as of January 31, 2013

#### Interest Rate Swaps outstanding:

		Fund Pay/Receiv	∉loating		Fixed Rate	Unrealized
_	Notional	Floating		Fixed Rate	Paymentermination	••
Counterpa	rty Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (12)
Goldman			1-Month			
Sachs	\$49,435,000	Receive	USD-LIBC	DR 1.300%	Monthly 4/20/14	\$ (649,080)
Morgan			1-Month			
Stanley	49,435,000	Receive	USD-LIBC	DR 2.201	Monthly 4/20/16	(2,683,982)
-					-	\$ (3.333.062)

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.

(2) Senior Loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of Senior Loans may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.

(5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on

the Fund's records.

(6) Non-income producing; issuer has not declared a dividend within the past twelve months.

(7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.

(8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.

(9) Investment, or portion of investment, has been pledged as collateral for investments in derivatives.

(10) Borrowings as a percentage of Total Investments is 27.2%.

(11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

(12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

N/R Not rated.

N/A Not applicable.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

Nuveen Investments 34

## JRO

Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments

January 31, 2013 (Unaudited)

Principal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Variable Rate Senior Lo				
	Aerospace & Defense				, , , ,
	Hamilton Sundstrand,	•		,	
\$ 2,188	Term Loan B	5.000%	12/13/19	B+	\$ 2,214,297
2,000	Sequa Corporation, Term Loan B	5.250%	6/19/17	B1	2,033,334
	Total Aerospace &				
4,188	Defense	<b>-</b>			4,247,631
	Airlines 2.9% (2.0% of	lotal Investm	ents)		
8,000	Delta Air Lines, Inc., Term Loan B1	5.250%	10/18/18	Ba2	8,116,000
3,000	Delta Air Lines, Inc., Term Loan B2	4.250%	4/18/16	Ba2	3,039,375
_ ,	United Air Lines, Inc.,				_ , ,
1,053	Term Loan B	2.250%	2/01/14	BB-	1,058,439
12,053	Total Airlines				12,213,814
	Auto Components 2.9	% (2.0% of To	tal Investment	ts)	
	Federal-Mogul				
	Corporation, Tranche				
7,046	B, Term Loan	2.146%	12/29/14	B1	6,707,300
	Federal-Mogul				
	Corporation, Tranche				
3,596	C, Term Loan	2.139%	12/28/15	B1	3,422,874
	FleetPride				
	Corporation, Term				
2,000	Loan, Second Lien	9.250%	5/01/20	CCC+	1,992,500
	Total Auto				
12,642	Components				12,122,674
		1.9% of Total I	nvestments)		
4	Alkermes, Inc., 2019	4 5000/	0/05/40		
1,066	Term Loan	4.500%	9/25/19	BB	1,080,902
	Explorer Holdings,				
1 005	Inc., Term Loan, First	0.0000/		Р	0.000.404
1,995	Lien Crifele Inc. Term	8.000%	5/02/18	B+	2,002,481
0 500	Grifols, Inc., Term		6/01/17	DD	2 562 020
3,536	Loan	4.250%	6/01/17	BB	3,563,930
	Onex Carestream				
4,924	Finance LP, Term	5.000%	2/25/17	BB-	4,952,862
4,324	Loan	5.000%	2/20/17	00-	4,502,002

11,521	Total Biotechnology				11,600,175
	Capital Markets 2.5% (	1.7% of Total	Investments)		
	American Capital,				
	LTD., Senior Secured				
1,700	Term Loan	5.500%	8/15/16	B+	1,738,250
	BNY Convergex				
	Group LLC,				
	Incremental Term				
290	Loan	5.250%	12/19/16	В	288,943
	BNY Convergex				
	Group LLC, Term				
638	Loan	5.250%	12/19/16	В	636,644
	Citco III Limited, Term				
2,881	Loan	5.500%	6/29/18	N/A	2,917,139
	Walter Investment				
	Management				
	Corporation, Tranche				
4,975	B, Term Loan, DD1	5.750%	11/28/17	B+	5,033,456
10,484	Total Capital Markets				10,614,432
	Chemicals 1.1% (0.8%	of Total Inves	tments)		
	Houghton		-		
	International, Inc.,				
	U.S. Term Loan, First				
1,000	Lien	5.250%	12/20/19	B1	1,016,250
	Ineos US Finance				
2,084	LLC, Term Loan B	6.500%	5/04/18	B+	2,135,047
	PQ Corporation, Term				
1,500	Loan B	5.250%	5/08/17	B+	1,522,188
4,584	Total Chemicals				4,673,485
	Commercial Banks 0.2	% (0.2% of To	tal Investme	nts)	
	SourceHov LLC, Term	•		·	
985	Loan B, First Lien	6.625%	4/28/17	BB-	983,769
	<b>Commercial Services &amp;</b>	Supplies 2.2	?% (1.5% of T	otal Investme	ents)
	ADS Waste Holdings,		•		
2,000	Inc., Term Loan B	5.250%	10/09/19	B+	2,022,500
	Brand Energy &				
	Infrastructure				
	Services, Inc.,				
	Canadian Tranche 1,				
483	Term Loan	6.250%	10/23/18	В	483,063
	Brand Energy &				
	Infrastructure				
	Services, Inc., Term				
1,500	Loan, Second Lien	11.000%	10/23/19	CCC+	1,492,500
	Brand Energy &				
	Infrastructure				
	Services, Inc., Term				
2,011	Loan	6.250%	10/23/18	В	2,012,764
,	Ceridian Corporation,		-		, ,
2,321	Extended Term Loan	5.956%	5/09/17	B1	2,351,404
993		7.250%	5/22/18	В	1,002,425
			· –		,, <b>,</b>

loughton Mifflin, erm Loan	
otal Commercial	
ervices & Supplies	9,364,656
Nuveen Investments	
35	
	erm Loan otal Commercial ervices & Supplies Nuveen Investments

### JRO

Nuveen Floating Rate Income Opportunity Fund (continued)

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Communications Equip</b>	oment 2.7% (1	.9% of Total	nvestments)	
\$ 2,000	Alcatel-Lucent, Term Loan C, WI/DD	TBD	TBD	BB-	\$ 2,027,500
2,500	CompuCom Systems, Inc., Term Loan, Second Lien	10.250%	10/04/19	B-	2,556,250
1,241	Genesys International Corporation, Term Loan B	6.750%	1/31/19	B+	1,253,807
	Pharmaceutical Product Development Inc., Term Loan B,				
3,960	First Lien, WI/DD	TBD	TBD	Ba3	3,992,175
1,700	Riverbed Technology, Inc., Term Loan	4.000%	12/18/19	BBB-	1,722,312
11,401	Total Communications Equipment Computers & Periphera	ale 0/1%/03%	of Total Inve	etmonte)	11,552,044
	SunGard Data			sinents	
1,600	Systems, Inc., Term Loan D	4.500%	1/31/20	BB	1,629,000
	Consumer Finance 2.	2% (1.5% of To	tal Investmer	nts)	
	Jackson Hewitt Tax Service, Inc., Term			_	
1,000	Loan	10.000%	10/16/17	B3	990,000
2,000	Residential Capital Corp, Term Loan A1	6.000%	11/18/13	Ba1	2,005,626
1,000	Residential Capital Corp, Term Loan A2 Royalty Pharma	7.750%	11/18/13	BB	1,009,375
0.400	Finance Trust, Incremental Term	1.0000/	11/00/110	<b>D</b>	0.511.000
3,469	Loan	4.000%	11/09/18	Baa2	3,514,936
1,750	Springleaf Financial Funding Company, Term Loan	5.500%	5/10/17	B3	1,759,406
1,750	Total Consumer	5.500 %	3/10/17	00	1,739,400
9,219	Finance				9,279,343
0,210	Distributors 1.6% (1.1	% of Total Inve	stments)		0,270,040
	HD Supply, Inc., Term				
6,468	Loan	7.250%	10/12/17	B+	6,674,997
	<b>Diversified Consumer S</b>	Services 2.2%	(1.6% of Tota	al Investments	

	Cengage Learning Acquisitions, Inc.,				
3,054	Term Loan , DD1	2.710%	7/03/14	CCC+	2,438,197
	Brickman Group Holdings, Inc., Tranche B1, Term				
3,136	Loan	5.500%	10/14/16	B+	3,182,680
(	Laureate Education, Inc., Extended Term	/		<b>-</b> /	
3,851	Loan Total Diversified	5.250%	6/15/18	B1	3,877,072
10,041	Total Diversified Consumer Services				9,497,949
10,041	Diversified Financial	Services 2.0%	(1 /1% of Tota	Investment	
	Ferrara Candy		(1.4 /8 01 1018	ii iiivestiiieiii	15)
	Company, Term Loan				
1,741	B	7.507%	6/18/18	В	1,767,369
1,741	Ocwen Financial	7.30778	0/10/10	D	1,707,503
	Corporation, Term				
2,750	Loan B, WI/DD	TBD	TBD	B1	2,792,111
2,750	Sheridan Holdings,	TOD	TDD	ы	2,752,111
	Inc., Term Loan, First				
3,980	Lien	6.000%	7/01/18	B+	4,046,335
0,000	Total Diversified	0.00070	7,61,10	51	1,010,000
8,471	Financial Services				8,605,815
0,171	Diversified Telecomm	nunication Servic	ces 2.3% (1.	.6% of Total	
	Charter Communications Operating Holdings LLC, Holdco Term				
3,000	Loan	2.702%	3/06/14	BB+	3,010,446
	Intelsat Jackson Holdings, Ltd., Term				
998	Loan B1	4.500%	4/02/18	BB-	1,012,462
0.000	Intelsat, Unsecured	0 7000/		5	0 000 750
2,000	Term Loan	2.702%	2/01/14	В	2,003,750
	Level 3 Financing,				
2 500	Inc., Term Loan, Tranche B	E 2500/	8/01/19	Ba2	2 547 600
3,500	Total Diversified	5.250%	0/01/19	Daz	3,547,688
	Telecommunication				
9,498	Services				9,574,346
3,430		% (0.2% of Total	Invoetmonte	1	3,374,340
	TXU Corporation,		investinents		
2,022	2014 Term Loan	3.742%	10/10/14	B2	1,526,984
2,022	Electrical Equipment				1,520,001
	Sensus Metering				
	5				
2.500	Systems, Inc., Term	8.500%	5/09/18	B-	2.525.000
2,500	Systems, Inc., Term Loan, Second Lien	8.500% t & Instruments	5/09/18 <b>0.7% (0.5%</b>		2,525,000 stments)
2,500 3,439	Systems, Inc., Term			B- of Total Inve B+	

	Term Loan B				
	Energy Equipment & Serv	ices 0.4%	(0.2% of Tota	al Investments)	
	Pinnacle Holdco				
4 400	S.A.R.L., Term Loan,	0 5000/	7/04/40	-	
1,496	First Lien	6.500%	7/24/19	B+	1,507,098
	Food & Staples Retailing	1.8% (1.3%	of Total Inve	estments)	
	BJ Wholesale Club,				
	Inc., Term Loan, First				
1,347	Lien	5.750%	9/26/19	В	1,371,125
	BJ Wholesale Club,				
	Inc., Term Loan,				
500	Second Lien	9.750%	3/26/20	CCC+	522,188
	Wendy's/Arby's				
	Restaurants, Inc.,				
796	Term Loan B	4.750%	5/15/19	BB-	807,572
	Wilton Products, Inc.,				,
4,938	Tranche B, Term Loan	7.500%	8/30/18	B1	5,036,250
	Total Food & Staples				. ,
7,581	Retailing				7,737,135
,	5	Nuveen Invest	tments		, , ,
		36			

Principal Amount (000	)) Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Food Products 3.7% (	2.6% of Total I	nvestments)		
	AdvancePierre Foods,				
	Inc., Term Loan, First				
\$ 3,000	Lien	5.750%	7/10/17	B1	\$ 3,055,314
	AdvancePierre Foods,				
900	Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	007 000
900	U.S. Foodservice,	9.500%	10/10/17	000+	927,000
	Inc., Extended Term				
11,436	Loan	5.750%	3/31/17	B2	11,586,592
15,336	Total Food Products	011 00 /0	0,01,11	51	15,568,906
,	Health Care Equipment	& Supplies 2	2.4% (1.7% of	Total Investme	
	Hologic, Inc., Term		· ·		,
2,177	Loan B	4.500%	8/01/19	BBB-	2,209,405
	Kinetic Concepts, Inc.,				
6,930	Term Loan C1	5.500%	5/04/18	Ba2	7,051,275
	United Surgical				
	Partners International,				
000	Inc., Term Loan, First	0.0000/	4/00/14.0	D.	
998	Lien	6.000%	4/03/19	B1	1,009,553
10 105	Total Health Care				10 070 000
10,105	Equipment & Supplies Health Care Providers 8	Sonvione 8	20/ /5 20/ of T	otal Invactma	10,270,233
	DaVita, Inc., New		3 /0 ( <b>5.0</b> /0 <b>0</b> 1 1	olai investine	11.5)
4,000	Term Loan B2	4.000%	11/01/19	Ba2	4,050,716
1,000	Genesis Healthcare	1.00070	11/01/10	Due	1,000,710
950	LLC, Term Loan	10.002%	12/03/17	B+	927,641
	Gentiva Health				- ,-
	Services, Inc., Term				
2,993	Loan B	6.500%	8/17/16	B1	3,028,422
	Golden Living, Term				
7,729	Loan	5.000%	5/04/18	B1	7,439,448
	Health Management				
005	Associates, Inc., Term	4 5000/	11/10/10		4 007 057
995	Loan B	4.500%	11/16/18	BB-	1,007,257
	Heartland Dental				
1,500	Care, Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,513,125
1,500	Heartland Dental	0.23078	12/21/10	Dag	1,010,120
	Care, Inc., Term Loan,				
1,500	Second Lien	9.750%	6/20/19	CCC+	1,548,750
.,	Kindred Healthcare,				.,,
2,211	Term Loan	5.250%	6/01/18	Ba3	2,215,421
	LHP Operations Co.				
1,393	LLC, Term Loan B	9.000%	7/03/18	В	1,422,601
	LifeCare Holdings,				
	Inc., Term Loan Add				
98	On, (5)	0.000%	2/01/16	N/R	91,517

543	LifeCare, Term Loan, (5)	0.000%	2/01/16	N/R	507,369
	MultiPlan, Inc., Term				
1,535	Loan B National Mentor	4.750%	8/26/17	Ba3	1,545,059
0.000	Holdings, Inc., Term	0 5000/	0/00/17	D.	0 007 070
2,992	Loan B Select Medical	6.500%	2/09/17	B+	3,037,272
	Corporation, Term				
4,186	Loan	5.500%	6/01/18	BB-	4,247,298
	Sheridan Holdings,				
1,500	Inc., Term Loan, Second Lien	9.000%	7/01/19	B-	1,532,812
1,000	Skilled Healthcare	0.00070	1101110	D	1,002,012
	Group, Inc., Term				
1,299	Loan	6.750%	4/09/16	B1	1,314,848
35,424	Total Health Care Providers & Services				35,429,556
55,424	Health Care Technolog	gy 1.1% (0.8%	of Total Inv	estments)	55,429,550
	Emdeon Business	57		<b>,</b>	
	Services LLC, Term	/			
4,762	Loan B1	5.000%	11/02/18	BB-	4,844,846
	Hotels, Restaurants & 24 Hour Fitness	Leisure 3.2%	(2.2% 01 10)	ai investment	15)
	Worldwide, Inc., New				
2,925	Term Loan	7.500%	4/22/16	Ba3	2,962,171
	Caesars				
	Entertainment				
3,276	Operating Company, Inc., Term Loan B6	5.454%	1/28/18	В	3,050,828
0,270	CCM Merger, Inc.	0.101/0	1/20/10	D	0,000,020
1,435	Term Loan	6.000%	3/01/17	B+	1,451,647
	Landry's Restaurants,			_	
2,978	Inc., Term Loan B MGM Resorts	6.500%	4/24/18	B+	3,023,636
	International, Term				
2,000	Loan B	4.250%	12/20/19	BB	2,034,792
	Shingle Springs Tribal				
007	Gaming Authority,	10 5009/	10/17/10	CCC	040 100
997	Term Loan Total Hotels,	10.500%	12/17/13		942,108
13,611	Restaurants & Leisure				13,465,182
	Household Durables	0.7% (0.5% of T	otal Investr	nents)	
	AOT Bedding Super				
2 000	Holdings LLC, Term Loan B	5.000%	10/01/19	B+	0 007 016
2,000	Spectrum Brands,	5.000%	10/01/19	D+	2,027,916
1,117	Inc., Term Loan	4.500%	12/17/19	Ba3	1,130,411
	Total Household				
3,117	Durables		<b>-</b> ·	0 40/ 10 051	3,158,327
	Independent Power Pr	oaucers & Ener	gy traders	0.4% (0.3% (	of Total Investments)

1,500	Equipower Resources Holdings LLC, Term Loan, Second Lien	10.000%	6/19/19	ВВ	1,539,375
	Industrial Conglomerates	2.2% (1.6%	of Total Inve	stments)	
7,000	DuPont Performance Coatings, Dollar Term Loan B, WI/DD	TBD	TBD	B+	7,116,648
7,000		טסו	שטו	D+	7,110,040
420	Evertec, Inc., Term Loan	5.500%	9/30/16	BB-	425,530
1,960	U.S. Foodservice, Inc., Term Loan, First Lien	5.750%	3/31/17	B2	1,978,145
,	Total Industrial				
9,380	Conglomerates				9,520,323
		Nuveen Investn 37	nents		

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Nuveen Floating Rate Income Opportunity Fund (continued)

	incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Insurance 1.4% (1.0% c	of Total Invest	tments)		
\$	3,500	USI Holdings Corporation, Term Loan B	5.250%	12/14/19	B1	\$ 3,540,834
Ψ	0,000	Vantage Drilling Company, Term Loan	0.20070	12/14/10	51	ψ 0,0+0,00+
	2,469	В	6.250%	10/18/17	B-	2,499,609
	5,969	Total Insurance				6,040,443
		Internet & Catalog Retail	1.1% (0.7%	of Total Inves	stments)	
	4,500	EIG Investors Corp., Term Loan, First Lien	6.250%	11/09/19	B1	4,545,000
		Internet Software & Servi	ices 2.7% (1	.9% of Total I	nvestments)	
	1,995	Sabre, Inc., Incremental Term Loan	7.250%	12/29/17	B1	2,031,574
	1,995	Sabre, Inc., Extended	7.250 %	12/29/17	DI	2,031,374
	2,380	Term Loan, First Lien	5.952%	9/30/17	B1	2,413,662
	2,000	San Juan Cable LLC, Term Loan, Second	0.00270	0,00,11	51	2,110,002
	2,000	Lien	10.000%	6/09/18	CCC+	2,047,500
	2,918	SSI Investments II, Ltd., New Term Loan Web.com Group, Inc.,	5.000%	5/26/17	Ba3	2,968,701
	1,997	Term Loan, First Lien	5.500%	10/27/17	Ba3	2,027,052
	11,290	Total Internet Software & Services	0.00078	10/27/17	Dao	11,488,489
	,	IT Services 3.6% (2.5%	of Total Inves	stments)		, ,
		EIG Investors Corp., Term Loan, Second		,		
	2,500	Lien	10.250%	5/09/20	CCC+	2,506,250
	2,056	Frac Tech International LLC,	8.500%	5/06/16	B+	1,801,773
	2,000	Term Loan	0.300%	5/06/16	D+	1,001,773
	748	Genpact International, Inc., Term Loan	4.250%	8/30/19	BB+	759,347
	3,410	Sabre, Inc., New Extended Term Loan VFH Parent LLC,	5.952%	12/29/17	B1	3,452,448
	1,521	Term Loan	7.500%	7/08/16	Ba1	1,532,660
	246	Web.com, Term Loan, Second Lien	11.000%	10/27/18	B3	253,692
	4,776		5.250%	7/02/19	B1	4,845,080

	Zayo Group LLC,				
	Term Loan B				
15,257	Total IT Services				15,151,250
	Leisure Equipment & Pro	oducts 0.9%	(0.6% of Tot	al Investments)	
	BLB Management				
	Services, Inc., Term				
1,681	Loan	8.500%	11/05/15	BB	1,699,641
	Equinox Holdings,				, ,
	Inc., Term Loan, First				
2,200	Lien, WI/DD	TBD	TBD	B1	2,233,000
_,	Total Leisure				_,,
3,881	Equipment & Products				3,932,641
0,001	Machinery 0.7% (0.5% (	of Total Inves	tments)		0,002,011
	Navistar International				
	Corporation, Term				
1,250	Loan B	7.000%	8/17/17	Ba2	1,270,625
1,250		7.000 /6	0/17/17	Daz	1,270,025
	Rexnord Corporation,				
1 700	Inc., Term Loan B	4 5000/	4/01/10	DD	1 000 070
1,782	Refinancing	4.500%	4/01/18	BB	1,802,973
3,032	Total Machinery		- # - \		3,073,598
	Media 9.6% (6.7% of To	otal investmen	1(S)		
	Univision				
	Communications, Inc.,			_	
8,600	Term Loan	4.452%	3/31/17	B+	8,642,235
	Yell Group PLC, Term				
3,050	Loan, (5)	0.000%	7/31/14	N/R	598,474
	Atlantic Broadband				
	Finance LLC, Term				
1,105	Loan B	4.500%	9/20/19	BB	1,121,105
	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended				
1,746	Term Loan	5.710%	7/04/17	CCC+	1,273,632
	Cumulus Media, Inc.,				
	Term Loan B, First				
2,523	Lien	4.500%	9/18/18	Ba2	2,544,580
	Cumulus Media, Inc.,				
	Term Loan, Second				
3,000	Lien	7.500%	9/16/19	B2	3,123,750
	FoxCo Acquisition				
	Sub LLC, Initial Term				
998	Loan	5.500%	7/14/17	B+	1,014,956
	Mediacom Broadband				
	LLC, Tranche G, Term				
1,995	Loan	4.000%	1/20/20	Ba3	2,013,703
,	NEP Broadcasting,				,,
	Term Loan, Second				
1,000	Lien, WI/DD	TBD	TBD	CCC+	1,038,333
.,	Radio One, Inc., Term				.,
3,447	Loan B, First Lien	7.500%	2/14/17	B+	3,509,072
7,000		4.000%	12/17/19	BB+	7,070,000
7,000		7.000/0			1,010,000

	Tribune Company Exit Term Loan B	•				
	UPC Broadband					
	Holding BV, Term	l				
2,143	Loan AF		4.000%	1/31/21	BB-	2,157,589
	WideOpenWest					
	Finance LLC, Ter	m				
6,567	Loan B		6.250%	7/12/18	B1	6,656,049
43,174	Total Media					40,763,478
	Metals & Mining	0.4% (0.3	3% of Total	Investments)	)	
	FMG Resources,	Ltd.,				
1,745	Term Loan B		5.250%	10/18/17	BB+	1,771,655
	Multiline Retail	0.3% (0.2%	% of Total I	nvestments)		
	99 Cents Only St	ores,				
1,125	Term Loan B1		5.250%	1/11/19	B+	1,141,292
			Nuveen Invest	tments		
			38			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value			
Oil, Gas & Consumable Fuels 3.3% (2.3% of Total Investments)								
\$ 4,364	CCS Income Trust, Term Loan, DD1	3.208%	11/14/14	B1	\$ 4,364,322			
990	CCS Income Trust, Delayed Term Loan	3.208%	11/14/14	В	989,770			
1,438	Crestwood Holdings, Inc., Term Loan B	9.750%	3/26/18	CCC+	1,465,307			
1,650	El Paso Corporation, Tranche B1, Term Loan	5.000%	5/24/18	Ba3	1,671,656			
746	Gibson Energy ULC, Term Loan B	4.750%	5/18/18	BB-	760,053			
3,000	Plains Exploration and Production Company, Term Loan	4.000%	10/15/19	Ba1	3,019,275			
1,667	Samson Investment Company, Initial Term Loan, Second Lien	6.000%	9/25/18	B1	1,689,583			
13,855	Total Oil, Gas & Consumable Fuels Paper & Forest Products	0 89/ 10 69/	of Total Inve	otmonto)	13,959,966			
3,552	Newark Group, Inc., DIP Term Loan	12.500% % (1.3% of Tot	3/31/14	Caa1	3,533,856			
7,000	Recreational Products, Inc., Term Loan B, WI/DD	TBD	TBD	Ba1	7,086,877			
1,139	Prestige Brands, Inc., Term Loan 1	5.282%	1/31/19	BB-	1,151,898			
8,139	Total Personal Products				8,238,775			
	Bausch & Lomb, Inc.,	(5.1% of Total	Investments	)				
1,000	Delayed Draw, Term Loan	4.750%	9/30/15	B+	1,013,125			
5,970	Bausch & Lomb, Inc., Term Loan B	5.250%	5/17/19	B+	6,048,356			
2,168	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term	5.000%	12/22/16	Ba3	2,202,207			
1,301	Loan B Graceway Pharmaceuticals LLC, Second Lien Term	6.000%	10/29/19	B+	1,322,230			
3,125	Loan, (5)	0.000%	5/03/13	N/R	93,750			

	Par Pharmaceutical Companies, Inc.,				
2,286	Term Loan B	5.000%	9/30/19	B+	2,319,514
	Quintiles				
	Transnational Corp.,		- / /		
4,937	Term Loan B2	4.500%	6/08/18	BB-	5,007,417
2,000	Therakos, Inc., Term Loan, First Lien	7.500%	1/18/18	В	1,960,000
2,000	Valeant	7.00070	1/10/10	D	1,000,000
	Pharmaceuticals				
	International, Inc.,				
0.1.40	Tranche B, Term Loan		0/10/10		0 100 747
3,142	D Warner Chilcott	4.250%	2/13/19	BBB-	3,189,747
	Company LLC, Term				
980	Loan B1 Additional	4.250%	3/15/18	BBB-	991,206
	Warner Chilcott				
	Corporation, Term				
2,580	Loan B1 Warner Chilcott	4.250%	3/15/18	BBB-	2,610,009
	Corporation, Term				
798	Loan B2	4.250%	3/15/18	BBB-	806,911
	Warner Chilcott				
	Corporation, Term		- / - /		
1,774	Loan B3 Warner Chilcott	4.250%	3/15/18	BBB-	1,794,381
	Corporation, Term				
1,625	Loan B4	3.247%	8/15/17	BBB-	1,631,094
	Warner Chilcott				
0.05	Corporation, Term	0.0470/	0/00/17		000.010
325 34,011	Loan B5 Total Pharmaceuticals	3.247%	8/20/17	BBB-	326,219 31,316,166
54,011	Real Estate Investment T	rust 0.8% ((	).5% of Total	Investment	
	iStar Financial, Inc.,				-,
3,292	Term Loan	5.750%	10/15/17	BB-	3,352,878
	Real Estate Management	& Developme	ent 2.4% (1	.7% of Total	Investments)
3,457	Realogy Corporation, Delayed Term Loan	4.456%	10/10/16	B+	3,485,042
0,407	Capital Automotive	7.700/0	10/10/10	UT	0,400,042
5,495	LP, Tranche B	5.250%	3/11/17	Ba3	5,540,045
	LNR Property				
1 001	Corporation, Term	4 7500/	1/00/110		
1,231	Loan Total Real Estate	4.750%	4/29/16	BB+	1,235,644
	Management &				
10,183	Development				10,260,731
	Road & Rail 1.0% (0.7%	of Total Inve	stments)		
	Swift Transportation				
4,160	Company, Inc., Term Loan, Tranche B2	5.000%	12/21/17	BB	1 017 067
4,100	Semiconductors & Equip				4,217,067
	a Equip				,

	NXP Semiconductor LLC, Incremental				
2,000	Term Loan C	4.750%	12/06/19	B+	2,029,376
2,943	NXP Semiconductor LLC, Term Loan	4.500%	3/03/17	B2	2,990,392
970	Spansion LLC, Term Loan B	5.250%	12/11/18	BB+	977,328
5,913	Total Semiconductors & Equipment				5,997,096
	Software 8.9% (6.2% o	f Total Investr	nents)		
4 0 4 1	Attachmate Corporation, Term	7.0500/	11/00/17	DD	E 000 01E
4,941	Loan, First Lien	7.250%	11/22/17	BB-	5,006,015
2,291	Blackboard, Inc., Term Loan B2	6.250%	1/31/18	B+	2,112,421
2,624	Datatel Parent Corp, Term Loan B	6.250% Nuveen Invest 39	7/19/18 ments	B+	2,645,683

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Nuveen Floating Rate Income Opportunity Fund (continued)

Princij Amount	-	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Software (continued)				
\$ 1,0	000	Deltek, Inc., Term Loan, Second Lien	10.000%	10/10/19	CCC+	\$ 1,020,417
11,0	69	Infor Enterprise Applications, Term Loan B IPC Systems, Inc., Extended Term Loan,	5.250%	4/05/18	Ba3	11,246,556
3,3	80	Tranche B1, First Lien	7.750%	7/31/17	B1	3,362,663
4,0	000	IPC Systems, Inc., Term Loan, Second Lien	5.452%	6/01/15	CCC	3,660,000
4,7	'38	Misys PLC, Term Loan, First Lien	7.250%	12/12/18	Ba3	4,824,004
1,6	600	RedPrairie Corporation, Term Loan, First Lien	6.750%	12/21/18	B+	1,617,779
8	800	RedPrairie Corporation, Term Loan, Second Lien	11.250%	12/21/19	CCC+	825,200
1,4		SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B1	5.000%	6/07/19	BB-	1,456,095
		SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan				
	49	B2	5.000%	6/07/19	BB-	151,048
38,0	129	Total Software			\ \	37,927,881
		• •	% (1.5% of Total	investments	)	
1,3	872	Collective Brands, Inc., Term Loan B Jo-Ann Stores, Inc.,	7.250%	10/09/19	B1	1,393,278
2,0	63	Term Loan	4.750%	3/16/18	B+	2,075,731
	06	Lord & Taylor Holdings LLC, Term	E 7500/	1/11/10	DD	E01 001
2,3	96 807	Loan Party City	5.750% 5.750%	1/11/19 7/27/19	BB B1	501,921 2,338,436
2,3		Corporation, Term	5.750 %	1121113		2,000,400

	Loan				
	Tempur-Pedic				
	International, Inc.,				
2,857	Term Loan B, WI/DD	TBD	TBD	BB	2,909,183
9,095	Total Specialty Retail				9,218,549
	Textiles, Apparel & Luxu	ury Goods (	).9% (0.6% of	Total Invest	iments)
0.000	Philips Van Heusen	тор	тор	חחח	0.010.744
2,000	Term Loan B, WI/DD Wolverine World	TBD	TBD	BBB-	2,018,744
	Wide, Inc., Tranche				
1,710	B, Term Loan	4.000%	7/31/19	Ba2	1,731,013
.,,	Total Textiles,	11000,0	.,	242	1,701,010
	Apparel & Luxury				
3,710	Goods				3,749,757
	Trading Companies & D	istributors	0.3% (0.2% o	f Total Inves	tments)
	Wesco Distribution,			<b>D</b> -	
1,269	Inc., Term Loan B	4.500%	12/04/19	Ba3	1,286,154
	Wireless Telecommunic	ation Service	s 4.2% (2.9	% of Total Ir	ivestments)
4,569	Asurion LLC, Term Loan, First Lien	5.500%	5/24/18	BB-	4,627,580
4,009	Avaya, Inc., Term	5.500 %	J/24/10	00-	4,027,000
3,138	Loan B5	8.000%	3/31/18	B1	3,170,729
0,100	Clear Channel	0.000,0	0,01,10		•,•,=•
	Communications,				
	Inc., Tranche B, Term				
8,261	Loan	3.852%	1/29/16	CCC+	7,191,293
	IPC Systems, Inc.,				
4 995	Term Loan, Tranche	77500/	7/04/47	D.	
1,995	C, First Lien	7.750%	7/31/17	B1	1,977,545
932	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	935,491
902	Total Wireless	5.75078	5/51/17	Dab	555,451
	Telecommunication				
18,895	Services				17,902,638
, ,	Total Variable Rate				, ,
	Senior Loan				
	Interests (cost				
\$ 476,812	\$465,854,689)				471,536,586
Shares	Description (1)			L - \	Value
		2.5% of Tota) 0.8% of To (0.8%			
	Masonite Worldwide			11(5)	
124,402	Holdings, (6)				\$ 5,100,482
, <b></b>	Hotels, Restaurants & L	eisure 0.2%	(0.2% of Tot	al Investmer	. , ,
	BLB Worldwide				
42,041	Holdings Inc., (6), (7)				846,076
	Media 2.2% (1.5% of T	otal Investme	ents)		
	Metro-Goldwyn-Mayer,				
182,499	(6), (7) Triburg Correspond (0)				7,018,601
36,087	Tribune Company, (8) Tribune Company				2,331,836
44,843	I ribuno / Compony				

Total Media	9,350,437
Total Common	
Stocks (cost	
\$19,087,685)	15,296,995
Nuveen Investments	

	incipal unt (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
		Convertible Bonds 0.4	4% (0.3% of Tota	al Investment	s)	
		<b>Communications Equip</b>	ment 0.4% (0.	3% of Total Ir	vestments)	
		Nortel Networks Corp.,				
\$	550	(5)	1.750%	4/15/13	N/R	\$ 544,500
		Nortel Networks Corp.,				
	1,000	(5)	2.125%	4/15/14	N/R	995,000
		Total Convertible				
		Bonds (cost				
	1,550	\$1,307,500)				1,539,500
	incipal		-		Ratings	
Amo	unt (000)	Description (1)	Coupon	Maturity	(3)	Value
		Corporate Bonds 14.4				
\$	500	Commercial Services &	11.250%	% ( <b>0.1% of To</b> 11/15/15	CCC	\$) \$ 506,250
Φ	500	Ceridian Corporation Communications Equip				φ 300,230
	3,500	Avaya Inc., 144A	9.000%	4/01/19	B1	3,613,750
	5,500	Nortel Networks	9.000 /6	+/01/13		5,015,750
	3,000	Limited, (5)	0.000%	7/15/13	N/R	3,090,000
	0,000	Nortel Networks	0.00070	7/10/10	11/11	0,000,000
	450	Limited, (5)	10.750%	7/15/16	N/R	504,000
	100	Total Communications	10110070	1,10,10		001,000
	6,950	Equipment				7,207,750
	- )	Distributors 0.3% (0.2	% of Total Inves	stments)		, - ,
	1,000	HD Supply Inc., 144A	8.125%	4/15/19	B+	1,132,500
		<b>Diversified Telecommu</b>	nication Service	es 0.7% (0.5	% of Total Inve	stments)
		IntelSat Bermuda				
	1,500	Limited	11.500%	2/04/17	CCC+	1,590,000
		IntelSat Bermuda				
	1,500	Limited	11.250%	2/04/17	CCC+	1,590,000
		Total Diversified				
		Telecommunication				
	3,000					
	0,000	Services		00/ /4 40/ 57		3,180,000
	0,000	Health Care Equipment	& Supplies 1.	6% (1.1% of T	otal Investmen	
		Health Care Equipment Chiron Merger Sub				its)
	2,450	Health Care Equipment Chiron Merger Sub Inc., 144A	10.500%	11/01/18	В	ats) 2,621,500
	2,450 2,500	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc.	10.500% 11.750%	11/01/18 5/01/15	B B+	2,621,500 2,675,000
	2,450	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc.	10.500%	11/01/18	В	<b>its)</b> 2,621,500
	2,450 2,500 1,455	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc. Total Health Care	10.500% 11.750%	11/01/18 5/01/15	B B+	2,621,500 2,675,000 1,455,000
	2,450 2,500	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc. Total Health Care Equipment & Supplies	10.500% 11.750% 10.750%	11/01/18 5/01/15 10/15/15	B B+ B3	2,621,500 2,675,000 1,455,000 6,751,500
	2,450 2,500 1,455	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc. Total Health Care Equipment & Supplies Health Care Providers &	10.500% 11.750% 10.750%	11/01/18 5/01/15 10/15/15	B B+	2,621,500 2,675,000 1,455,000 6,751,500
	2,450 2,500 1,455 6,405	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc. Total Health Care Equipment & Supplies Health Care Providers & Aurora Diagnostics	10.500% 11.750% 10.750%	11/01/18 5/01/15 10/15/15 % (1.5% of To	B B+ B3 otal Investment	2,621,500 2,675,000 1,455,000 6,751,500 s)
	2,450 2,500 1,455 6,405 2,000	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc. Total Health Care Equipment & Supplies Health Care Providers & Aurora Diagnostics Holdings LLC	10.500% 11.750% 10.750% & Services 2.1 10.750%	11/01/18 5/01/15 10/15/15 % (1.5% of Tc 1/15/18	B B+ B3 otal Investments	2,621,500 2,675,000 1,455,000 6,751,500 s) 1,585,000
	2,450 2,500 1,455 6,405	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc. Total Health Care Equipment & Supplies Health Care Providers & Aurora Diagnostics Holdings LLC HCA Inc., (9)	10.500% 11.750% 10.750%	11/01/18 5/01/15 10/15/15 % (1.5% of To	B B+ B3 otal Investment	2,621,500 2,675,000 1,455,000 6,751,500 s)
	2,450 2,500 1,455 6,405 2,000 2,750	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc. Total Health Care Equipment & Supplies Health Care Providers & Aurora Diagnostics Holdings LLC HCA Inc., (9) LifeCare Holdings Inc.,	10.500% 11.750% 10.750% & Services 2.1 10.750%	11/01/18 5/01/15 10/15/15 % (1.5% of Tc 1/15/18	B B+ B3 otal Investments B3 BB+	Ats) 2,621,500 2,675,000 1,455,000 6,751,500 s) 1,585,000 3,059,375
	2,450 2,500 1,455 6,405 2,000	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc. Total Health Care Equipment & Supplies Health Care Providers & Aurora Diagnostics Holdings LLC HCA Inc., (9)	10.500% 11.750% 10.750% & Services 2.1% 10.750% 8.500%	11/01/18 5/01/15 10/15/15 % (1.5% of To 1/15/18 4/15/19	B B+ B3 otal Investments	2,621,500 2,675,000 1,455,000 6,751,500 s) 1,585,000
	2,450 2,500 1,455 6,405 2,000 2,750	Health Care Equipment Chiron Merger Sub Inc., 144A Merge Healthcare Inc. Rotech Healthcare Inc. Total Health Care Equipment & Supplies Health Care Providers & Aurora Diagnostics Holdings LLC HCA Inc., (9) LifeCare Holdings Inc., (5)	10.500% 11.750% 10.750% & Services 2.1% 10.750% 8.500%	11/01/18 5/01/15 10/15/15 % (1.5% of To 1/15/18 4/15/19	B B+ B3 otal Investments B3 BB+	Ats) 2,621,500 2,675,000 1,455,000 6,751,500 s) 1,585,000 3,059,375

	Wolverine Healthcare Analytics, 144A				
	Total Health Care				
9,750	Providers & Services				8,941,875
	Household Products	0.7% (0.5% of T	otal Investm	ents)	
2,750	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	3,110,938
	IT Services 0.8% (0.0	6% of Total Inves	tments)		
	First Data Corporation,				
2,000	144A	7.375%	6/15/19	BB-	2,105,000
1,228	First Data Corporation	10.550%	9/24/15	B-	1,265,904
3,228	Total IT Services				3,370,904
	Machinery 0.8% (0.5	% of Total Invest	ments)		
	NES Rental Holdings				
2,000	Inc., 144A	12.250%	4/15/15	CCC+	2,100,000
	Trinseo Materials				
1,200	Operating, 144A	8.750%	2/01/19	B+	1,188,000
3,200	Total Machinery				3,288,000
		Nuveen Invest	ments		
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### JRO

Nuveen Floating Rate Income Opportunity Fund (continued)

incipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
. ,	Media 3.2% (2.2% of Tot				
	Clear Channel Communications, Inc.,		,		
\$ 2,475	144A	9.000%	12/15/19	CCC+	\$ 2,345,063
5,500	Clear Channel Communications, Inc. Clear Channel	5.500%	9/15/14	CCC-	5,280,000
3,750	Communications, Inc.	11.000%	8/01/16	CCC-	2,934,375
3,600	Clear Channel Communications, Inc.	6.875%	6/15/18	CCC-	2,403,000
400	WMG Acquisition Group	11.500%	10/01/18	B-	465,000
15,725	Total Media Metals & Mining 0.3% (0	.2% of Total	Investments)		13,427,438
1,400	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,400,000
,			Investments)		, , , - ,
	Valeant Pharmaceuticals		,		
2,000	International, 144A	7.000%	10/01/20	BB-	2,120,000
,	Valeant Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	BB-	1,075,000
3,000	Total Pharmaceuticals				3,195,000
	Road & Rail 0.5% (0.3%	of Total Inve	stments)		
	Avis Budget Car				
2,000	Rental	2.967%	5/15/14	B+	2,000,020
050	Software 0.7% (0.5% of			5	
850	Infor Us Inc.	11.500%	7/15/18	B-	1,000,875
1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,118,750
2,725	Total Software	1% of Total	nvoetmonte)		3,119,625
500	Specialty Retail 0.1% (0. 99 Cents Only Stores		12/15/10	CCC+	573,124
500	Total Corporate	11.000 /6	12/13/19	000+	575,124
	Bonds (cost				
\$ 62,133	\$57,925,337)				61,204,924
incipal	÷••;•=•;•••;			Ratings	V.,EV-,UET
ount (000)	Description (1)	Coupon	Maturity	(3)	Value
. ,	Asset-Backed Securities		of Total Inves		
	Bluemountain Collateralized Loan Obligation, Series				
\$ 800	2012 2A E14	5.425%	11/20/24	BB	\$ 794,100

	BlueMountain Collateralized Loan				
	Obligations Limited				
2,500	2012-1A, 144A	5.802%	7/20/23	BB	2,403,575
1,300	Dryden Senior Loan Fund 2012-24A	5.117%	11/15/23	BBB	1,314,193
,	Flatiron Collateralized				, ,
	Loan Obligation				
1,500	Limited, Series 2011-1A	4.704%	1/15/23	BB	1,373,700
,	Fraser Sullivan				,    ,    ,       ,
	Collateralized Loan				
1,500	Obligations Limited, Series 2011-6A, 144A	5.811%	11/22/22	BB	1,461,938
1,000	LCM Limited	0101170		55	1,101,000
	Partnership,				
2,000	Collateralized Loan Obligations, 144A	6.054%	4/15/22	BB	1,950,690
_,	LCM Limited				.,,
	Partnership,				
1,200	Collateralized Loan Obligations, 144A	4.904%	4/15/22	BBB	1,203,953
.,200	LCM Limited	1100170	., . 0, 22	000	.,_00,000
	Partnership,				
1,500	Collateralized Loan Obligations	5.452%	4/19/22	BB	1,401,726
1,000	LCM Limited	0.40270			1,401,720
	Partnership Series	0.0500/			
1,800	2012A, 144A Madison Park Funding	6.052%	10/19/22	BB	1,750,066
	Limited, Collateralized				
	Loan Obligations,				
1,500	Series 2012-8A, 144A Madison Park Funding	5.652%	4/22/22	BB	1,448,181
	Limited, Collateralized				
	Loan Obligations,				
1,000	Series 2012-8A, 144A Magnetite IV CLO	4.652%	4/22/22	BBB	1,002,450
	Limited, Series				
1,200	2012-6A E, 144A	6.058%	9/15/23	BB	1,182,305
	Oak Hill Credit Partners, Series				
2,240	2012-7A	5.340%	11/20/23	BB	2,096,826
, -	Oak Hill Credit		-		, ,
	Partners IV Limited, Collateralized Loan				
	Obligation Series				
2,000	2012-6A	5.810%	5/15/23	BB	1,942,244
2,000	Race Point	5.310%	11/08/24	BB-	1,880,190
	Collateralized Loan Obligations Series				

	2012-7A, 144A				
2,500	Race Point Collateralized Loan Obligations, Series 2011-5A, 144A	6.808%	12/15/22	BB	2,512,645
2,000	Race Point Collateralized Loan Obligations, Series 2012-6A, 144A	5.812%	5/24/23	BB	1,949,372
\$ 28,540	Total Asset-Backed Securities (cost \$24,693,783)				27,668,154
		Nuveen Investr 42	ments		

Short-Term Investments  7.7% (5.4% of Total Investments)    \$ 32,684  Repurchase    Agreement with Fixed  0.010%  \$ 32,684,349    Income Clearing  Corporation, dated    1/31/13,  repurchase price  \$32,684,358,    collateralized by  \$31,655,000 U.S.    Treasury Notes,  2/01/13    2.375%, due 2/28/15,  value \$33,340,344    Total Short-Term  1nvestments (cost    \$32,684,349)  32,684,349    Total Short-Term  609,930,508    Borrowings (37.6)%  (10), (11)    (10), (11)  (159,900,000)    Other Assets Less  Liabilities (6.0)%    (12)  (25,203,210)    Net Assets  Applicable to    Common Shares  Common Shares	Principal				
\$ 32,684  Repurchase  0.010%  \$ 32,684,349    Agreement with Fixed  Income Clearing  Corporation, dated  1/31/13,    1/31/13,  repurchase price  \$32,684,358,  collateralized by    \$31,655,000 U.S.  Treasury Notes,  2/01/13    2.375%, due 2/28/15,  value \$33,340,344	Amount (000)			-	Value
Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$32,684,358, collateralized by \$31,655,000 U.S. Treasury Notes, 2/01/13 2.375%, due 2/28/15, value \$33,340,344 Total Short-Term Investments (cost \$32,684,349) 32,684,349 Total Investments (cost \$601,553,343) 143.6% 609,930,508 Borrowings (37.6)% (10), (11) (159,900,000) Other Assets Less Liabilities (6.0)% (12) (25,203,210) Net Assets Applicable to Common Shares				4% of Total Investments)	
value \$33,340,344    Total Short-Term    Investments (cost    \$32,684,349    Total Investments    (cost \$601,553,343)    143.6%    Borrowings (37.6)%    (10), (11)    (159,900,000)    Other Assets Less    Liabilities (6.0)%    (12)  (25,203,210)    Net Assets    Applicable to    Common Shares	\$ 32,684	Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$32,684,358, collateralized by \$31,655,000 U.S. Treasury Notes,	0.010%	2/01/13	\$ 32,684,349
Investments (cost    32,684,349)      \$32,684,349)    32,684,349      Total Investments    (cost \$601,553,343)      143.6%    609,930,508      Borrowings (37.6)%    (10), (11)      (10), (11)    (159,900,000)      Other Assets Less    (12)      Liabilities (6.0)%    (25,203,210)      Net Assets    Applicable to      Common Shares    Common Shares		value \$33,340,344			
\$32,684,349)  32,684,349    Total Investments  (cost \$601,553,343)    143.6%  609,930,508    Borrowings  (37.6)%    (10), (11)  (159,900,000)    Other Assets Less  Liabilities    Liabilities  (6.0)%    (12)  (25,203,210)    Net Assets  Applicable to    Common Shares  Common Shares					
(cost \$601,553,343) 143.6% 609,930,508 Borrowings (37.6)% (10), (11) (159,900,000) Other Assets Less Liabilities (6.0)% (12) (25,203,210) Net Assets Applicable to Common Shares		•			32,684,349
143.6%  609,930,508    Borrowings (37.6)%  (159,900,000)    (10), (11)  (159,900,000)    Other Assets Less  Liabilities (6.0)%    (12)  (25,203,210)    Net Assets  Applicable to    Common Shares  Common Shares					
(10), (11) (159,900,000) Other Assets Less Liabilities (6.0)% (12) (25,203,210) Net Assets Applicable to Common Shares		143.6%			609,930,508
Liabilities (6.0)% (12) (25,203,210) Net Assets Applicable to Common Shares		- · ·			(159,900,000)
Net Assets Applicable to Common Shares		Liabilities (6.0)%			
Applicable to Common Shares		· · ·			(25,203,210)
100% \$ 424 827 298		Applicable to			
Investments in Derivatives as of January 31, 2013		100%			\$ 424,827,298

Investments in Derivatives as of January 31, 2013

### Interest Rate Swaps outstanding:

Counterpa	Notional rty Amount	Fund Pay/Receiv Floating Rate	Rate	Fixed Rate (Annualized)	Fixed Rate Paymentermination Frequency Date	Unrealized on Appreciation (Depreciation) (12)
Goldman	-		1-Month			
Sachs	\$29,317,500	Receive	<b>USD-LIBO</b>	R 1.300%	Monthly 4/20/14	\$ (384,938)
Morgan			1-Month			
Stanley	29,317,500	Receive	<b>USD-LIBO</b>	R 2.201	Monthly 4/20/16	(1,591,740)
						\$ (1,976,678)
			Nuvee	en Investments 43		

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.

(2) Senior Loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of Senior Loans may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.

(5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.

(6) Non-income producing; issuer has not declared a dividend within the past twelve months.

(7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.

(8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.

(9) Investment, or portion of investment, has been pledged as collateral for investments in derivatives.

(10) Borrowings as a percentage of Total Investments is 26.2%.

(11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

(12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

N/R Not rated.

N/A Not applicable.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

Nuveen Investments 44

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Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments

January 31, 2013 (Unaudited)

	rincipal mount			Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		nents) (4)				
		-	% (0.9% of To	tal Investmen	ts)	
<b>^</b>		Hamilton Sundstrand,	<b>F</b> 0000/		_	<b>*</b> 4 000 570
\$	1,313	Term Loan B	5.000%	12/13/19	B+	\$1,328,578
	4 050	Sequa Corporation, Term		0/10/17		1 070 004
	1,250	Loan B	5.250%	6/19/17	B1	1,270,834
	0 500	Total Aerospace &				0 500 410
	2,563	Defense	tal Invastmant	+o)		2,599,412
		Airlines 3.1% (2.1% of To	tar investment	15)		
	3,200	Delta Air Lines, Inc., Term Loan B1	5.250%	10/18/18	Ba2	3,246,400
	3,200	Delta Air Lines, Inc.,	5.250%	10/10/10	Dd2	3,240,400
	1,000	Term Loan B2	4.250%	4/18/16	Ba2	1,013,125
	1,000	Delta Air Lines, Inc.,	4.230 /8	4/10/10	Daz	1,013,123
	1,970	Term Loan	5.500%	4/20/17	Ba2	1,995,439
	6,170	Total Airlines	0.00070	1/20/11	Bue	6,254,964
	0,170	Auto Components 1.1% (	0.7% of Total	Investments)		0,201,001
		Allison Transmission,		,		
	990	Inc., Term Loan B3	4.250%	8/23/19	BB-	1,003,935
		FleetPride Corporation,				, ,
	1,000	Term Loan, Second Lien	9.250%	5/01/20	CCC+	996,250
		Schaeffler AG, Term				
	170	Loan B2	6.000%	1/27/17	Ba3	172,338
	2,160	Total Auto Components				2,172,523
		Biotechnology 2.5% (1.7%	% of Total Inve	estments)		
		Alkermes, Inc., 2019				
	1,066	Term Loan	4.500%	9/25/19	BB	1,080,902
	_	Explorer Holdings, Inc.,			_	
	998	Term Loan, First Lien	8.000%	5/02/18	B+	1,001,241
		Onex Carestream				
	2,946	Finance LP, Term Loan	5.000%	2/25/17	BB-	2,963,382
	5,010	Total Biotechnology				5,045,525
		Capital Markets 3.4% (2.3	% of lotal inv	estments)		
		American Capital, LTD.,				
	050	Senior Secured Term		0/15/16	D.	060 105
	850	Loan Citoo III Limitod Torm	5.500%	8/15/16	B+	869,125
	0 460	Citco III Limited, Term	5 5000/	6/20/10	N/A	2,493,281
	2,463	Loan	5.500%	6/29/18	IN/ <i>I</i> A	2,490,201

	Walter Investment Management				
	Corporation, Tranche B,				
3,481	Term Loan, DD1	5.750%	11/28/17	B+	3,522,155
6,794	Total Capital Markets				6,884,561
	Chemicals 1.0% (0.7% of	<b>Total Investm</b>	ents)		
732	Ashland, Inc., Term Loan	3.750%	8/23/18	Baa3	742,777
	Ineos US Finance LLC,				
1,191	Term Loan B	6.500%	5/04/18	B+	1,220,027
1,923	Total Chemicals				1,962,804
		(0.4% of Total	Investments	)	
	Ocwen Financial				
	Corporation, Initial Term			5.4	
1,137	Loan	7.000%	9/01/16	B1	1,145,375
	Commercial Services & Su	pplies 3.3%	(2.3% of Tota	I Investmen	ts)
1 000	ADS Waste Holdings,		10/00/10	Β.	1 011 050
1,000	Inc., Term Loan B Brand Energy &	5.250%	10/09/19	B+	1,011,250
	Infrastructure Services,				
	Inc., Canadian Tranche				
193	1, Term Loan	6.250%	10/23/18	В	193,225
195	Brand Energy &	0.23078	10/23/10	В	190,220
	Infrastructure Services,				
	Inc., Term Loan, Second				
500	Lien	11.000%	10/23/19	CCC+	497,500
	Brand Energy &				,
	Infrastructure Services,				
804	Inc., Term Loan	6.250%	10/23/18	В	805,106
	Ceridian Corporation,				
1,000	Extended Term Loan	5.956%	5/09/17	B1	1,012,917
	Harland Clarke Holdings				
	Corporation, Extended				
685	Term Loan	5.452%	6/30/17	B+	666,125
	Houghton Mifflin, Term				
496	Loan	7.250%	5/22/18	В	501,212
	ServiceMaster Company,				
178	Delayed Term Loan	2.700%	7/24/14	Ba3	178,003
	ServiceMaster Company,				
1,784	Term Loan	2.710%	7/24/14	Ba3	1,787,510
	Total Commercial				
6,640	Services & Supplies	NI			6,652,848
		Nuveen Investme 45	ents		
		Ъ			

### JSD

Nuveen Short Duration Credit Opportunities Fund (continued)

	incipal nount			Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
,	,	Communications Equipme		of Total Inve		
		Alcatel-Lucent, Term	· ·		,	
\$	1,500	Loan C, WI/DD	TBD	TBD	BB-	\$1,520,625
		CompuCom Systems,				
		Inc., Term Loan, Second				
	1,000	Lien	10.250%	10/04/19	B+	1,022,500
		Genesys International				
	000	Corporation, Term Loan		1/01/10	Р	1 000 045
	993	B Pharmaceutical Product	6.750%	1/31/19	B+	1,003,045
		Development Inc., Term				
		Loan B, First Lien,				
	2,970	WI/DD	TBD	TBD	Ba3	2,994,131
		Riverbed Technology,				
	850	Inc., Term Loan	4.000%	12/18/19	BBB-	861,156
	1 100	Telesat Holdings, Inc.,		0/00/10		1 170 400
	1,166	Term Loan B Total Communications	4.250%	3/28/19	BB-	1,179,490
	8,479	Equipment				8,580,947
	0,170	Computers & Peripherals	0.4% (0.3% of	Total Investm	nents)	0,000,017
		SunGard Data Systems,			·····,	
	800	Inc., Term Loan D	4.500%	1/31/20	BB	814,500
			(2.7% of Total I	nvestments)		
		Jackson Hewitt Tax				
	750	Service, Inc., Term Loan	10.000%	10/16/17	B3	742,500
		NES Rentals Holdings, Inc., Extended Term				
	2,000	Loan, Second Lien	13.250%	10/20/14	Ba3	1,980,000
	2,000	Residential Capital	10.20070	10,20,11	Buo	1,000,000
	1,000	Corp, Term Loan A1	6.000%	11/18/13	Ba1	1,002,813
		Residential Capital				
	500	Corp, Term Loan A2	7.750%	11/18/13	BB	504,688
		Royalty Pharma Finance				
	1 704	Trust, Incremental Term	4 000%	11/00/19	Poo?	1 757 460
	1,734	Loan Springleaf Financial	4.000%	11/09/18	Baa2	1,757,468
		Funding Company,				
	2,000	Term Loan	5.500%	5/10/17	B3	2,010,750
	7,984	Total Consumer Finance				7,998,219
		Containers & Packaging	0.6% (0.4% of T	otal Investme	ents)	
	1,143		4.750%	9/28/18	B+	1,161,430

	Reynolds Group					
	Holdings, Inc., Term					
	Loan					
	Distributors 1.5% (1.0% d	of Total Investm	nents)			
	HD Supply, Inc., Term					
2,985	Loan	7.250%	10/12/17	B+	3,080,768	
2,305	Diversified Consumer Serv				5,000,700	
				ivestinents)		
	Cengage Learning					
0.074	Acquisitions, Inc., Term	0.74.00/	7/00/14	000	4 050 400	
2,071	Loan, DD1	2.710%	7/03/14	CCC+	1,653,488	
	Brickman Group					
	Holdings, Inc., Tranche			_		
1,902	B1, Term Loan	5.500%	10/14/16	B+	1,930,880	
	Laureate Education,					
	Inc., Extended Term					
1,953	Loan	5.250%	6/15/18	B1	1,965,581	
	Total Diversified					
5,926	Consumer Services				5,549,949	
	Diversified Financial Servi	ces 2.5% (1.7 <sup>°</sup>	% of Total Inv	vestments)		
	Ferrara Candy	,		,		
995	Company, Term Loan B	7.507%	6/18/18	В	1,009,925	
	Ocwen Financial				,,	
	Corporation, Term Loan					
1,500	B, WI/DD	TBD	TBD	B1	1,522,970	
1,000	Sheridan Holdings, Inc.,	100		ы	1,522,570	
2,488	Term Loan, First Lien	6.000%	7/01/18	B+	2,528,959	
2,400	Total Diversified	0.000 /6	7/01/10	D+	2,520,959	
1 000	Financial Services				5 061 054	
4,983				-)	5,061,854	
		% (0.3% of Tota	a investment	s)		
	Sensus Metering					
4	Systems, Inc., Term	0 5000/		-		
1,000	Loan, Second Lien	8.500%	5/09/18	B-	1,010,000	
	Electronic Equipment & Ins	struments 0.6	5% (0.4% of T	otal Investme	ents)	
	SMART Modular					
	Technologies, Inc.,					
1,474	Term Loan B	8.250%	8/26/17	B+	1,260,056	
1,474	Term Loan B Food & Staples Retailing	8.250% <b>1.2% (0.8% of</b>			1,260,056	
1,474	Term Loan B				1,260,056	
1,474 898	Term Loan B Food & Staples Retailing				1,260,056 914,084	
	Term Loan B Food & Staples Retailing BJ Wholesale Club, Inc.,	1.2% (0.8% of	Total Investn	nents)		
	Term Loan B Food & Staples Retailing BJ Wholesale Club, Inc., Term Loan, First Lien	1.2% (0.8% of	Total Investn	nents)		
898	Term Loan B Food & Staples Retailing BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc.,	<b>1.2% (0.8% of</b> 5.750%	<b>Total Investn</b> 9/26/19	nents) B	914,084	
898	Term Loan B Food & Staples Retailing BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc., Tranche B, Term Loan	<b>1.2% (0.8% of</b> 5.750%	<b>Total Investn</b> 9/26/19	nents) B	914,084	
898 1,481	Term Loan B <b>Food &amp; Staples Retailing</b> BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples Retailing	<b>1.2% (0.8% of</b> 5.750% 7.500%	Total Investn 9/26/19 8/30/18	nents) B	914,084 1,510,875	
898 1,481	Term Loan B <b>Food &amp; Staples Retailing</b> BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples Retailing <b>Food Products</b> 1.2% (0.8)	<b>1.2% (0.8% of</b> 5.750% 7.500%	Total Investn 9/26/19 8/30/18	nents) B	914,084 1,510,875	
898 1,481	Term Loan B <b>Food &amp; Staples Retailing</b> BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples Retailing <b>Food Products</b> 1.2% (0.8 AdvancePierre Foods,	<b>1.2% (0.8% of</b> 5.750% 7.500%	Total Investn 9/26/19 8/30/18	nents) B	914,084 1,510,875	
898 1,481 2,379	Term Loan B <b>Food &amp; Staples Retailing</b> BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples Retailing <b>Food Products</b> 1.2% (0.8 AdvancePierre Foods, Inc., Term Loan, First	1.2% (0.8% of 5.750% 7.500% % of Total Inve	Total Investn 9/26/19 8/30/18 stments)	nents) B B1	914,084 1,510,875 2,424,959	
898 1,481	Term Loan B <b>Food &amp; Staples Retailing</b> BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples Retailing <b>Food Products 1.2% (0.8</b> AdvancePierre Foods, Inc., Term Loan, First Lien	<b>1.2% (0.8% of</b> 5.750% 7.500%	Total Investn 9/26/19 8/30/18	nents) B	914,084 1,510,875	
898 1,481 2,379 1,500	Term Loan B Food & Staples Retailing BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples Retailing Food Products 1.2% (0.8 AdvancePierre Foods, Inc., Term Loan, First Lien Del Monte Foods	1.2% (0.8% of 5.750% 7.500% % of Total Inve 5.750%	Total Investn 9/26/19 8/30/18 stments) 7/10/17	nents) B B1 B1	914,084 1,510,875 2,424,959 1,527,657	
898 1,481 2,379 1,500 959	Term Loan B Food & Staples Retailing BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples Retailing Food Products 1.2% (0.8 AdvancePierre Foods, Inc., Term Loan, First Lien Del Monte Foods Company, Term Loan	1.2% (0.8% of 5.750% 7.500% % of Total Inve	Total Investn 9/26/19 8/30/18 stments)	nents) B B1	914,084 1,510,875 2,424,959 1,527,657 965,147	
898 1,481 2,379 1,500	Term Loan B Food & Staples Retailing BJ Wholesale Club, Inc., Term Loan, First Lien Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples Retailing Food Products 1.2% (0.8 AdvancePierre Foods, Inc., Term Loan, First Lien Del Monte Foods	1.2% (0.8% of 5.750% 7.500% % of Total Inve 5.750% 4.500%	Total Investn 9/26/19 8/30/18 stments) 7/10/17	nents) B B1 B1 Ba3	914,084 1,510,875 2,424,959 1,527,657 965,147 2,492,804	

	Hologic, Inc., Term Loan				
1,306	В	4.500%	8/01/19	BBB-	1,325,643
	Kinetic Concepts, Inc.,				
3,564	Term Loan C1	5.500%	5/04/18	Ba2	3,626,370
	Total Health Care				
4,870	Equipment & Supplies				4,952,013
		Nuveen Investmen	nts		
		46			

Αι	incipal mount			Maturity	Ratings	
(	(000)	Description (1)	Coupon	(2)	(3)	Value
		Health Care Providers & S	Services 14.0	% (9.5% of To	otal Investme	nts)
ሱ	050	Ardent Medical Services, Inc., Term	0.7500/	7/00/10	D.	ф о <b>7</b> 5 557
\$	956	Loan, First Lien Community Health	6.750%	7/02/18	B+	\$ 975,557
	184	Systems, Inc., Extended Term Loan	3.811%	1/25/17	BB	186,375
	983	CRC Health Corporation, Term Loan B3	8.500%	11/16/15	B+	985,946
	903	DaVita, Inc., New Term	0.500 %	11/10/15	D+	900,940
	3,000	Loan B2 Genesis Healthcare	4.000%	11/01/19	Ba2	3,038,037
	883	LLC, Term Loan, DD1	10.002%	12/03/17	B+	862,490
		Gentiva Health		,,		,
		Services, Inc., Term				
	1,360	Loan B	6.500%	8/17/16	B1	1,375,970
		Golden Living, Term			_	
	3,155	Loan	5.000%	5/04/18	B1	3,036,308
	1 000	HCA, Inc., Tranche B2,	0 5010/	0/01/17		1 000 740
	1,000	Term Loan Health Management	3.561%	3/31/17	BB	1,008,746
		Associates, Inc., Term				
	1,188	Loan B	4.500%	11/16/18	BB-	1,202,665
	1,100	Heartland Dental Care,	1.000/0	11,10,10	88	1,202,000
		Inc., Term Loan, First				
	1,000	Lien	6.250%	12/21/18	Ba3	1,008,750
		Heartland Dental Care,				
		Inc., Term Loan,				
	500	Second Lien	9.750%	6/20/19	CCC+	516,250
	1 001	IASIS Healthcare LLC,	E 000%	E/00/10	Pel	1 044 005
	1,231	Term Loan B Kindred Healthcare,	5.000%	5/03/18	Ba3	1,244,285
	359	Term Loan	5.250%	6/01/18	Ba3	360,150
		LHP Operations Co.	0.20070	0,01,10	- 40	,
	929	LLC, Term Loan B	9.000%	7/03/18	В	948,401
		LifeCare Holdings, Inc.,				
	1,905	Term Loan Add On, (5)	0.000%	2/01/16	N/R	1,780,866
		LifeCare, Term Loan,	/	- / /		
	165	(5) MultiDian Ing. Torm	0.000%	2/01/16	N/R	154,480
	834	MultiPlan, Inc., Term Loan B	4.750%	8/26/17	Ba3	839,742
	034	National Mentor	4.700%	0/20/17	Das	039,742
		Holdings, Inc., Term				
	997	Loan B	6.500%	2/09/17	B+	1,012,424
	2,963	RegionalCare Hospital	8.000%	11/03/18	В	2,982,867
		Partners Holdings Inc,				

	Term Loan				
	Select Medical				
1,970	Corporation, Term Loan	5.500%	6/01/18	BB-	1,998,729
	Select Medical				
	Corporation, Tranche		- /- / / -		
498	B, Term Loan A	5.500%	6/01/18	BB-	501,853
	Sheridan Holdings, Inc.,				
1,000	Term Loan, Second Lien	9.000%	7/01/19	B-	1,021,875
1,000	Skilled Healthcare	9.000 /8	7/01/19	D-	1,021,075
981	Group, Inc., Term Loan	6.750%	4/09/16	B1	992,902
	Total Health Care				,
28,041	Providers & Services				28,035,668
	Health Care Technology	1.5% (1.0% of	Total Invest	ments)	
	Emdeon Business				
0.004	Services LLC, Term	<b>F</b> 0000/			0.050.005
3,001	Loan B1	5.000%	11/02/18	BB-	3,053,085
	Hotels, Restaurants & Le 24 Hour Fitness	ISURE 4.0% (2.)	7% OF TOTAL	nvestmen	its)
	Worldwide, Inc., New				
2,355	Term Loan	7.500%	4/22/16	Ba3	2,384,622
_,	CCM Merger, Inc. Term				_,
2,497	Loan	6.000%	3/01/17	B+	2,525,526
	Landry's Restaraunts,				
1,985	Inc., Term Loan B	6.500%	4/24/18	B+	2,015,758
	MGM Resorts				
1,000	International, Term Loan B	4.250%	12/20/19	BB	1,017,396
1,000	Total Hotels,	4.230 /0	12/20/19	DD	1,017,390
7,837	Restaurants & Leisure				7,943,302
,		0% (0.7% of Tota	al Investmen	its)	, ,
	AOT Bedding Super				
	Holdings LLC, Term				
1,000	Loan B	5.000%	10/01/19	B+	1,013,958
000	Spectrum Brands, Inc.,	4 5000/	10/17/10		000 405
882	Term Loan Total Household	4.500%	12/17/19	Ba3	892,495
1,882	Durables				1,906,453
1,002	Industrial Conglomerates	4.0% (2.7% o	f Total Inves	tments)	1,000,100
	DuPont Performance				
	Coatings, Dollar Term				
3,000	Loan B, WI/DD	TBD	TBD	B+	3,049,992
	SRAM LLC, Term				
2,000	Loan, Second Lien	8.500%	12/07/18	B-	2,032,450
0.040	U.S. Foodservice, Inc.,	E 7500/	0/01/17	DO	0.074.070
2,948	Term Loan, First Lien Total Industrial	5.750%	3/31/17	B2	2,974,673
7,948	Conglomerates				8,057,115
7,570	Insurance 2.5% (1.7% o	f Total Investme	ents)		0,007,110
1,000	Alliant Holdings I LLC,	5.000%	12/20/19	B1	1,011,250
-	Initial Term Loan B,				. ,

	First Lien				
	Cunningham Lindsey				
1,000	Group, Ltd., Term Loan, First Lien	5.000%	12/10/19	Ba3	1,018,750
1,000	USI Holdings		12,10,10	240	1,010,100
0.000	Corporation, Term Loan		10/14/10	D1	0.000.004
2,000	B Vantage Drilling	5.250%	12/14/19	B1	2,023,334
988	Company, Term Loan B	6.250%	10/18/17	B-	999,844
4,988	Total Insurance				5,053,178
	Internet & Catalog Retail	1.4% (0.9% of	<b>Total Invest</b>	ments)	
	EIG Investors Corp.,				
2,750	Term Loan, First Lien	6.250%	11/09/19	B1	2,777,500
	Internet Software & Servic	es 5.5% (3.7%	% of Total Inv	vestments	)
1,000	Ancestry.com, Inc., Initial Term Loan B	7.000%	12/28/18	B+	1,002,143
	Sabre, Inc., Incremental				
1,995	Term Loan	7.250%	12/29/17	B1	2,031,574
1,484	Sabre, Inc., Extended Term Loan, First Lien	<b>5.952%</b> Nuveen Investme	9/30/17 ents	B1	1,505,403
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Nuveen Short Duration Credit Opportunities Fund (continued)

Am	ncipal nount		-	Maturity	Ratings	
(0	000)	Description (1)	Coupon	(2)	(3)	Value
		Internet Software & Servi	ces (continued)			
		San Juan Cable LLC, Term Loan, Second				
\$	2,000	Lien	10.000%	6/09/18	CCC+	\$ 2,047,500
Ψ	2,000	SSI Investments II, Ltd.,	10.00070	0/00/10	0001	φ 2,047,000
1	2,976	New Term Loan	5.000%	5/26/17	Ba3	3,027,616
		Web.com Group, Inc.,				
	1,330	Term Loan, First Lien	5.500%	10/27/17	Ba3	1,350,476
		Total Internet Software				
1	0,785	& Services	of Total Investo			10,964,712
		IT Services 5.5% (3.7%) Booz Allen Hamilton,	or rotal investin	nents)		
	374	Inc., Term Loan B	4.500%	7/31/19	BB	379,440
	071	EIG Investors Corp.,	1.00070	,,01,10	88	070,110
		Term Loan, Second				
	1,500	Lien	10.250%	5/09/20	CCC+	1,503,750
		Frac Tech International				
	1,524	LLC, Term Loan	8.500%	5/06/16	B+	1,335,951
	005	Sabre, Inc., New		10/00/17	D4	000 000
	295	Extended Term Loan SRA International,	5.952%	12/29/17	B1	298,632
	1,258	Term Loan	6.500%	7/20/18	B1	1,253,290
	1,200	VFH Parent LLC, Term	0.00070	7720710	21	1,200,200
:	2,402	Loan	7.500%	7/08/16	Ba1	2,419,989
		Web.com, Term Loan,				
	205	Second Lien	11.000%	10/27/18	B3	211,410
	o 400	Zayo Group LLC, Term	5 0500/	7/20/40	<b>D</b> /	0 500 074
	3,483	Loan B	5.250%	7/02/19	B1	3,532,871
I	1,041	Total IT Services Leisure Equipment & Pro	ducte 1.6%/1	1% of Total	Invoetmonte)	10,935,333
		BLB Management			investinents)	
		Services, Inc., Term				
	1,646	Loan	8.500%	11/05/15	BB	1,664,673
		Equinox Holdings, Inc.,				
		Term Loan, First Lien,				
	1,500	WI/DD	TBD	TBD	B1	1,522,500
	0 1 4 0	Total Leisure				0 107 170
	3,146	Equipment & Products Machinery 0.7% (0.4% c	of Total Invoctm	onte)		3,187,173
	500	Navistar International	7.000%	8/17/17	Ba2	508,250
	000	Corporation, Term Loan	7.00070	0,11,11	Dul	000,200
		,				

	В				
	Rexnord Corporation, Inc., Term Loan B				
792	Refinancing	4.500%	4/01/18	BB	801,321
1,292	Total Machinery				1,309,571
	Media 7.1% (4.8% of To	tal Investments	)		
	Atlantic Broadband Finance LLC, Term		,		
552	Loan B	4.500%	9/20/19	BB	560,553
582	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan	5.710%	7/04/17	CCC+	424,560
502		5.710%	7/04/17	000+	424,000
993	Charter Communications Operating Holdings LLC, Term Loan D				